



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

500 WEST TEMPLE STREET
437 KENNETH HAHN HALL OF ADMINISTRATION
LOS ANGELES, CALIFORNIA 90012



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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February 24, 2006

TO: Mayor Michael D. Antonovich
Supervisor Yvonne B. Burke
Supervisor Zev Yaroslavsky
Supervisor Don Knabe
Supervisor Gloria Molina

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JANUARY 2006**

The attached Report of Investments for the month of January 2006 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on March 15, 2005.

All investments made during the month of January 2006, were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:EBG:tf

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR REPORT OF INVESTMENTS FOR JANUARY 2006

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions, if any, which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2006

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VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2006

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2006

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 01/31/06		
At Cost	\$ 16,260,350,385	\$ 1,531,211,738
At Market	\$ 16,237,842,049	\$ 1,528,162,063
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	23.41%	11.43%
United States Government and Agency Obligations	37.54%	44.50%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.51%	7.58%
Municipal Obligations	0.25%	0.35%
Corporate and Deposit Notes	5.22%	2.22%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.07%	33.92%
1-60 days	57.12%	21.02%
61 days-1 year	32.25%	71.71%
Over 1 year	10.63%	7.27%
Weighted Average Days to Maturity	118	

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2006

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 01/31/06	\$ 16,260,350,385
Market Value at 01/31/06	\$ 16,237,842,049
Average Daily Balance	\$ 16,191,154,896
Gains and Losses:	
For the Month	\$ (7)
For the Past 12 Months	\$ 13,780
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 55,740,033
Earnings for the Past 12 Months	\$ 489,821,224
Earnings Rate for the Month	4.05%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JANUARY 31, 2006

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 110,701,783.74
Bank of the West - Concentration	\$ 120,457.11
Citi Bank - Depositing	\$ -
Union - Concentration	\$ 407,153.04
Wells Fargo - Concentration	<u>\$ 3,850,307.95</u>
Total Ledger Balance for all Banks	<u><u>\$ 115,079,701.84</u></u>

TREASURER'S ACTIVITY FOR JANUARY 2006
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for January 2006

Total Deposits	\$ 3,576,751,118.72
Total Disbursements	\$ 4,122,635,528.31

Discretionary Funds Liquidity Withdrawal Ratio	
As of January 31, 2006	1.88

Six Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
February	\$6,427,037,853.00	\$4,519,850,000.00	\$3,626,800,000.00	\$ 7,320,087,853.00
March	\$2,872,763,000.00	\$3,741,800,000.00	\$3,960,100,000.00	\$ 9,974,550,853.00
April	\$1,686,038,000.00	\$5,308,500,000.00	\$4,101,300,000.00	\$12,867,788,853.00
May	\$ 318,261,000.00	\$2,996,400,000.00	\$4,172,500,000.00	\$12,009,949,853.00
June	\$ 995,195,000.00	\$2,565,900,000.00	\$4,518,900,000.00	\$11,052,144,853.00
July	\$ 266,300,000.00	\$3,627,500,000.00	\$3,887,600,000.00	\$11,058,344,853.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Included in the Los Angeles County General Fund's SPI are approximately \$1.10 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.5% or 5.5%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest- bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JANUARY 2006
COMPLIANCE REPORT

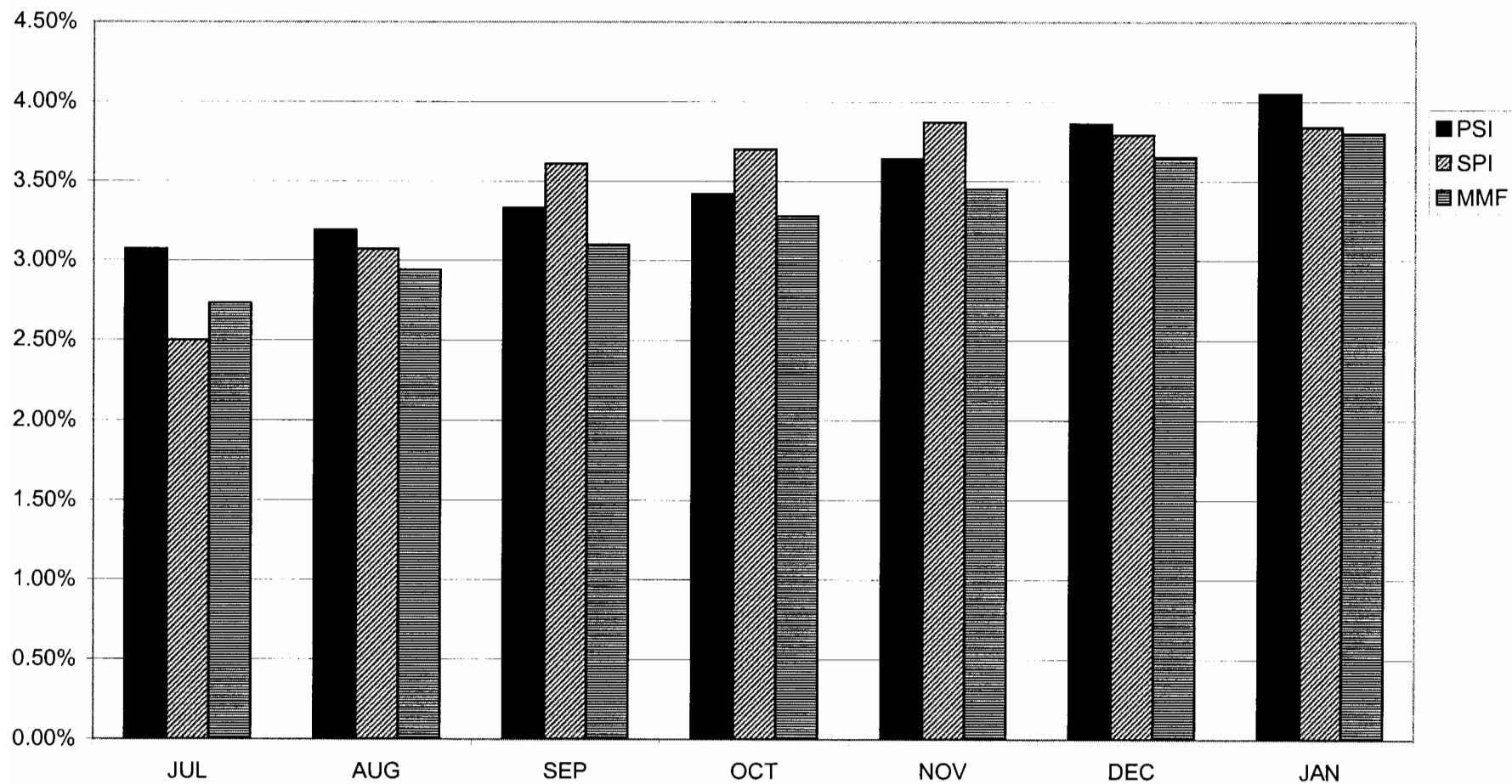
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2006

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 01/31/06
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	16,633,074,107.07	1,437,105,367.52
2	16,633,074,107.07	1,437,105,367.52
3	16,586,225,551.44	1,437,103,044.24
4	16,523,970,743.41	1,437,103,044.24
5	16,674,442,126.92	1,437,103,044.24
6	16,315,619,840.78	1,580,603,044.24
7	16,315,619,840.78	1,580,603,044.24
8	16,315,619,840.78	1,580,603,044.24
9	16,585,395,388.59	1,580,603,044.24
10	16,621,076,093.06	1,578,054,619.10
11	16,570,419,787.51	1,578,054,619.10
12	16,574,906,772.45	1,578,053,013.64
13	16,382,846,631.76	1,578,630,813.71
14	16,382,846,631.76	1,578,630,813.71
15	16,357,830,745.20	1,570,879,619.33
16	16,357,830,745.20	1,570,879,619.33
17	16,266,431,687.71	1,570,879,619.33
18	16,315,177,511.31	1,570,879,619.33
19	16,231,966,508.13	1,570,198,748.65
20	15,406,951,455.11	1,555,198,671.48
21	15,406,951,455.11	1,555,198,671.48
22	15,406,951,455.11	1,555,198,671.48
23	15,472,456,416.75	1,555,198,671.48
24	15,442,057,806.34	1,555,198,671.48
25	15,420,227,382.68	1,530,252,338.15
26	15,390,134,135.24	1,530,252,338.15
27	16,292,317,333.56	1,530,252,338.15
28	16,292,317,333.56	1,530,252,338.15
29	16,292,317,333.56	1,530,252,338.15
30	16,198,394,622.65	1,530,252,338.15
31	16,260,350,385.45	1,531,211,738.03
AVG	<u>16,191,154,896.00</u>	<u>1,540,057,815.30</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2005-06
ATTACHMENT IV**



Source: Money Fund Report as of January 31, 2006.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 01/31/06 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$34,371,960	\$4,007,574
Gains (Losses) on Sales of Non-Trading Securities.	(7)	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	21,368,080	1,013,902
Prior Accrual Adjustment	0	0
	<u> </u>	<u> </u>
Total Revenues	<u><u>\$55,740,033</u></u>	<u><u>\$5,021,476</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	25,000
	<u> </u>	<u> </u>
	<u><u>\$0</u></u>	<u><u>\$25,000</u></u>
NET INCOME	<u><u>\$55,740,033</u></u>	<u><u>\$4,996,476</u></u>

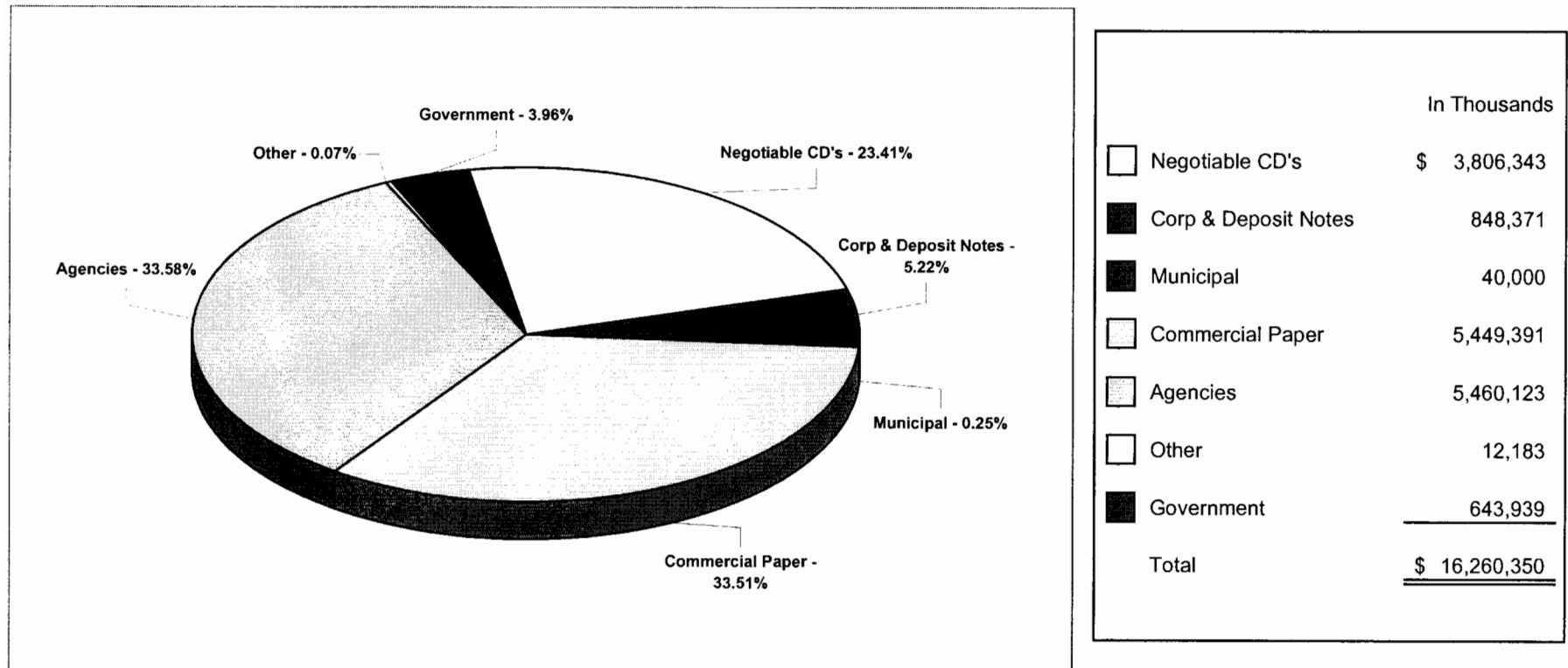
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of January 31, 2006
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	50.96%	
Los Angeles County and Related Entities	40.74%	
Consolidated Sanitation Districts		3.84%
Metropolitan Transportation Authority		1.42%
Miscellaneous Agencies Pooled Investments		1.43%
South Coast Air Quality Management District		1.58%
Miscellaneous		<u>0.03%</u>
Total	<u>91.70%</u>	<u>8.30%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JANUARY 2006
ATTACHMENT VII**



Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period January 1, 2006 to January 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	01-03-06	67682	BK OF AMERICA NA BK NOTE	4.46000	04-03-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	01-18-06	67835	BK OF AMERICA NA BK NOTE	4.53000	04-20-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	01-26-06	67884	BK OF AMERICA NA BK NOTE	4.53000	03-24-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	01-30-06	67926	BK OF AMERICA NA BK NOTE	4.61000	05-01-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
BNOT Total							200,000,000.00	200,000,000.00	0.00		
NTRD	CPD	01-03-06	67683	CRC FUNDING LLC CP	4.37000	02-17-06	42,905,000.00	42,670,631.44	0.00	BNY	CITGM
NTRD	CPD	01-03-06	67678	PREF RECEIVABLES FDG CORP CP	4.30000	02-03-06	50,000,000.00	49,814,861.11	0.00	BNY	MLCO
NTRD	CPD	01-03-06	67680	GOLDMAN SACHS GROUP CP	4.30000	01-20-06	50,000,000.00	49,898,472.22	0.00	BNY	GS
NTRD	CPD	01-03-06	67681	GOLDMAN SACHS GROUP CP	4.30000	01-20-06	50,000,000.00	49,898,472.22	0.00	BNY	GS
NTRD	CPD	01-03-06	67669	HSBC USA INC CP	4.53500	06-28-06	50,000,000.00	48,891,444.44	0.00	BNY	DBAG
NTRD	CPD	01-05-06	67705	CBA (DELAWARE) FINANCE INC CP	4.30000	02-06-06	40,000,000.00	39,847,111.11	0.00	BNY	CITGM
NTRD	CPD	01-05-06	67707	JUPITER SECURITIZATION CORP CP	4.32000	02-08-06	50,000,000.00	49,796,000.00	0.00	BNY	JPM
NTRD	CPD	01-06-06	67724	FALCON ASSET SEC CORP CP	4.33000	02-08-06	50,000,000.00	49,801,541.67	0.00	BNY	JPM
NTRD	CPD	01-09-06	67744	PARK AVE RECEIVABLES CO LLC CP	4.33000	02-07-06	45,158,000.00	45,000,486.39	0.00	BNY	GS
NTRD	CPD	01-09-06	67745	SHEFFIELD RECEIVABLES CORP CP	4.34000	02-09-06	50,000,000.00	49,813,138.89	0.00	BNY	CITGM
NTRD	CPD	01-09-06	67746	SHEFFIELD RECEIVABLES CORP CP	4.34000	02-09-06	25,000,000.00	24,906,569.44	0.00	BNY	CITGM
NTRD	CPD	01-09-06	67750	SHEFFIELD RECEIVABLES CORP CP	4.34000	02-09-06	50,000,000.00	49,813,138.89	0.00	BNY	MFR
NTRD	CPD	01-09-06	67751	JUPITER SECURITIZATION CORP CP	4.34000	02-09-06	40,000,000.00	39,850,511.11	0.00	BNY	CITGM
NTRD	CPD	01-10-06	67760	SHEFFIELD RECEIVABLES CORP CP	4.34000	02-10-06	50,000,000.00	49,813,138.89	0.00	BNY	BCI
NTRD	CPD	01-10-06	67767	VARIABLE FDG CAPITAL CO LLC CP	4.40000	03-10-06	50,000,000.00	49,639,444.44	0.00	BNY	MS
NTRD	CPD	01-10-06	67769	PREF RECEIVABLES FDG CORP CP	4.34000	02-10-06	24,896,000.00	24,802,958.12	0.00	BNY	CITGM
NTRD	CPD	01-10-06	67770	JUPITER SECURITIZATION CORP CP	4.34000	02-10-06	48,000,000.00	47,820,613.33	0.00	BNY	LEHMAN
NTRD	CPD	01-10-06	67772	CRC FUNDING LLC CP	4.38000	02-21-06	30,000,000.00	29,846,700.00	0.00	BNY	MLCO
NTRD	CPD	01-10-06	67773	CRC FUNDING LLC CP	4.38000	03-03-06	45,000,000.00	44,715,300.00	0.00	BNY	MLCO
NTRD	CPD	01-10-06	67776	CBA (DELAWARE) FINANCE INC CP	4.33000	02-10-06	50,000,000.00	49,813,569.44	0.00	BNY	CITGM
NTRD	CPD	01-10-06	67777	CBA (DELAWARE) FINANCE INC CP	4.33000	02-10-06	50,000,000.00	49,813,569.44	0.00	BNY	CITGM
NTRD	CPD	01-11-06	67786	MORGAN STANLEY CP	4.26000	01-20-06	50,000,000.00	49,946,750.00	0.00	BNY	MS
NTRD	CPD	01-11-06	67788	GOLDMAN SACHS GROUP CP	4.34000	02-10-06	50,000,000.00	49,819,166.67	0.00	BNY	GS
NTRD	CPD	01-12-06	67797	CBA (DELAWARE) FINANCE INC CP	4.33500	02-10-06	50,000,000.00	49,825,395.83	0.00	BNY	CITGM
NTRD	CPD	01-13-06	67805	VARIABLE FDG CAPITAL CO LLC CP	4.47000	04-17-06	50,000,000.00	49,416,416.67	0.00	BNY	MS
NTRD	CPD	01-13-06	67806	CRC FUNDING LLC CP	4.44000	03-27-06	50,000,000.00	49,549,833.33	0.00	BNY	CITGM
NTRD	CPD	01-13-06	67807	PREF RECEIVABLES FDG CORP CP	4.38000	02-15-06	29,308,000.00	29,190,328.38	0.00	BNY	MLCO
NTRD	CPD	01-13-06	67808	FALCON ASSET SEC CORP CP	4.39000	02-17-06	50,000,000.00	49,786,597.22	0.00	BNY	JPM
NTRD	CPD	01-13-06	67809	FALCON ASSET SEC CORP CP	4.39000	02-17-06	1,221,000.00	1,215,788.70	0.00	BNY	JPM
NTRD	CPD	01-17-06	67814	FALCON ASSET SEC CORP CP	4.40000	02-16-06	50,000,000.00	49,816,666.67	0.00	BNY	JPM
NTRD	CPD	01-17-06	67815	FALCON ASSET SEC CORP CP	4.40000	02-16-06	50,000,000.00	49,816,666.67	0.00	BNY	MLCO
NTRD	CPD	01-17-06	67816	PARK AVE RECEIVABLES CO LLC CP	4.40000	02-15-06	50,000,000.00	49,822,777.78	0.00	BNY	MS
NTRD	CPD	01-17-06	67817	SHEFFIELD RECEIVABLES CORP CP	4.40000	02-15-06	50,000,000.00	49,822,777.78	0.00	BNY	LOOP
NTRD	CPD	01-17-06	67821	PREF RECEIVABLES FDG CORP CP	4.39000	02-14-06	50,000,000.00	49,829,277.78	0.00	BNY	CITGM
NTRD	CPD	01-17-06	67822	PREF RECEIVABLES FDG CORP CP	4.39000	02-14-06	7,695,000.00	7,668,725.85	0.00	BNY	CITGM

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NTRD	CPD	01-17-06	67823	JUPITER SECURITIZATION CORP CP	4.41000	02-17-06	29,000,000.00	28,889,872.50	0.00	BNY	JPM
NTRD	CPD	01-18-06	67837	ING AMERICA INS HLDGS INC CP	4.49000	04-13-06	50,000,000.00	49,469,930.56	0.00	BNY	INGF
NTRD	CPD	01-18-06	67831	PREF RECEIVABLES FDG CORP CP	4.41000	02-17-06	50,000,000.00	49,816,250.00	0.00	BNY	JPM
NTRD	CPD	01-18-06	67832	VARIABLE FDG CAPITAL CO LLC CP	4.48000	04-17-06	50,000,000.00	49,446,222.22	0.00	BNY	MS
NTRD	CPD	01-19-06	67841	JUPITER SECURITIZATION CORP CP	4.45000	03-17-06	47,000,000.00	46,668,845.83	0.00	BNY	JPM
NTRD	CPD	01-19-06	67848	VARIABLE FDG CAPITAL CO LLC CP	4.50000	04-20-06	43,196,000.00	42,704,645.50	0.00	BNY	MS
NTRD	CPD	01-20-06	67850	CRC FDG LLC CP	4.45000	03-08-06	50,000,000.00	49,709,513.89	0.00	BNY	MLCO
NTRD	CPD	01-20-06	67851	CITIGROUP FDG INC CP	4.46000	03-07-06	50,000,000.00	49,715,055.56	0.00	BNY	CITGM
NTRD	CPD	01-20-06	67852	BEAR STEARNS COS INC CP	4.46000	03-09-06	50,000,000.00	49,702,666.67	0.00	BNY	BEAR
NTRD	CPD	01-23-06	67857	PARK AVE RECEIVABLES CO LLC CP	4.46000	02-22-06	50,000,000.00	49,814,166.67	0.00	BNY	MLCO
NTRD	CPD	01-23-06	67858	PARK AVE RECEIVABLES CO LLC CP	4.46000	02-22-06	50,000,000.00	49,814,166.67	0.00	BNY	GS
NTRD	CPD	01-24-06	67872	SHEFFIELD RECEIVABLES CORP CP	4.44000	02-16-06	26,914,000.00	26,837,653.95	0.00	BNY	INGF
NTRD	CPD	01-25-06	67874	FALCON ASSET SEC CORP CP	4.48000	02-24-06	50,000,000.00	49,813,333.33	0.00	BNY	MLCO
NTRD	CPD	01-25-06	67875	PART AVE RECEIVABLES CORP CP	4.48000	02-24-06	31,194,000.00	31,077,542.40	0.00	BNY	MLCO
NTRD	CPD	01-25-06	67876	JUPITER SECURITIZATION CORP CP	4.48000	02-24-06	50,000,000.00	49,813,333.33	0.00	BNY	JPM
NTRD	CPD	01-26-06	67886	PREF RECEIVABLES FDG CORP CP	4.49000	03-23-06	31,720,000.00	31,498,453.42	0.00	BNY	JPM
NTRD	CPD	01-26-06	67887	VARIABLE FDG CAPITAL CO LLC CP	4.48000	02-24-06	45,257,000.00	45,093,672.52	0.00	BNY	MFR
NTRD	CPD	01-26-06	67888	JUPITER SECURITIZATION CORP CP	4.54000	04-25-06	22,447,000.00	22,195,057.37	0.00	BNY	LOOP
NTRD	CPD	01-26-06	67889	FALCON ASSET SEC CORP CP	4.50000	02-27-06	50,000,000.00	49,800,000.00	0.00	BNY	JPM
NTRD	CPD	01-26-06	67890	FALCON ASSET SEC CORP CP	4.50000	02-27-06	3,130,000.00	3,117,480.00	0.00	BNY	JPM
NTRD	CPD	01-26-06	67891	ING AMERICA INS HLDGS INC CP	4.54000	04-21-06	31,000,000.00	30,667,697.22	0.00	BNY	INGF
NTRD	CPD	01-27-06	67893	CRC FDG LLC CP	4.50000	03-07-06	50,000,000.00	49,756,250.00	0.00	BNY	MLCO
NTRD	CPD	01-27-06	67903	PREF RECEIVABLES FDG CORP CP	4.50000	03-24-06	50,000,000.00	49,650,000.00	0.00	BNY	JPM
NTRD	CPD	01-27-06	67904	PREF RECEIVABLES FDG CORP CP	4.50000	03-24-06	37,079,000.00	36,819,447.00	0.00	BNY	JPM
NTRD	CPD	01-27-06	67905	BEAR STEARNS COS INC CP	4.52000	03-29-06	50,000,000.00	49,617,055.56	0.00	BNY	BEAR
NTRD	CPD	01-27-06	67906	CAFECO LLC CP	4.49000	03-15-06	50,000,000.00	49,706,902.78	0.00	BNY	MFR
NTRD	CPD	01-27-06	67907	ING AMERICA INS HLDGS INC CP	4.54000	04-24-06	50,000,000.00	49,451,416.67	0.00	BNY	INGF
NTRD	CPD	01-27-06	67908	ING AMERICA INS HLDGS INC CP	4.54000	04-24-06	20,000,000.00	19,780,566.67	0.00	BNY	INGF
NTRD	CPD	01-27-06	67911	SHEFFIELD RECEIVABLES CORP CP	4.50000	02-23-06	50,000,000.00	49,831,250.00	0.00	BNY	GS
NTRD	CPD	01-27-06	67912	SHEFFIELD RECEIVABLES CORP CP	4.50000	02-23-06	50,000,000.00	49,831,250.00	0.00	BNY	GS
NTRD	CPD	01-30-06	67925	SHEFFIELD RECEIVABLES CORP CP	4.51000	02-22-06	50,000,000.00	49,855,930.56	0.00	BNY	MS
NTRD	CPD	01-30-06	67928	MERRILL LYNCH & CO CP	4.49000	02-01-06	50,000,000.00	49,987,527.78	0.00	BNY	MLCO
NTRD	CPD	01-30-06	67929	MERRILL LYNCH & CO CP	4.49000	02-01-06	50,000,000.00	49,987,527.78	0.00	BNY	MLCO
NTRD	CPD	01-30-06	67930	MERRILL LYNCH & CO CP	4.49000	02-01-06	50,000,000.00	49,987,527.78	0.00	BNY	MLCO
NTRD	CPD	01-30-06	67931	MERRILL LYNCH & CO CP	4.49000	02-01-06	22,000,000.00	21,994,512.22	0.00	BNY	MLCO
NTRD	CPD	01-31-06	67942	FALCON ASSET SEC CORP CP	4.50000	03-01-06	50,000,000.00	49,818,750.00	0.00	BNY	LOOP
NTRD	CPD	01-31-06	67949	CBA (DELAWARE) FINANCE INC CP	4.49500	02-28-06	13,457,000.00	13,409,952.83	0.00	BNY	CITGM
CPD Total							3,082,577,000.00	3,066,946,269.16	0.00		
NTRD	CPI	01-03-06	67670	GE CAPITAL CORP CP	4.30000	01-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-03-06	67671	GE CAPITAL CORP CP	4.30000	01-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	01-03-06	67672	GE CAPITAL CORP CP	4.30000	01-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-03-06	67673	GE CAPITAL CORP CP	4.30000	01-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-03-06	67674	GE CAPITAL CORP CP	4.30000	01-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-03-06	67675	GE CAPITAL CORP CP	4.30000	01-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-03-06	67685	GE CAPITAL CORP CP	4.30000	01-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-03-06	67686	GE CAPITAL CORP CP	4.30000	01-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-03-06	67687	GE CAPITAL CORP CP	4.30000	01-04-06	12,885,000.00	12,885,000.00	0.00	BNY	GECC
NTRD	CPI	01-04-06	67691	AIG FUNDING INC CP	4.24000	01-20-06	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01-04-06	67697	GE CAPITAL CORP CP	4.25000	01-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-04-06	67698	GE CAPITAL CORP CP	4.25000	01-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-04-06	67699	GE CAPITAL CORP CP	4.25000	01-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-04-06	67700	GE CAPITAL CORP CP	4.25000	01-05-06	28,861,000.00	28,861,000.00	0.00	BNY	GECC
NTRD	CPI	01-05-06	67709	GE CAPITAL CORP CP	4.25000	01-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-05-06	67710	GE CAPITAL CORP CP	4.25000	01-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-05-06	67706	TOYOTA MOTOR CREDIT CORP CP	4.22000	01-20-06	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	01-05-06	67711	GE CAPITAL CORP CP	4.25000	01-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-05-06	67712	GE CAPITAL CORP CP	4.25000	01-06-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-05-06	67713	GE CAPITAL CORP CP	4.25000	01-06-06	32,611,000.00	32,611,000.00	0.00	BNY	GECC
NTRD	CPI	01-06-06	67725	GE CAPITAL CORP CP	4.20000	01-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-06-06	67726	GE CAPITAL CORP CP	4.20000	01-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-06-06	67727	GE CAPITAL CORP CP	4.20000	01-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-06-06	67728	GE CAPITAL CORP CP	4.20000	01-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-06-06	67729	GE CAPITAL CORP CP	4.20000	01-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-06-06	67730	GE CAPITAL CORP CP	4.20000	01-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-06-06	67731	AMERICAN GEN FINANCE CORP CP	4.23000	01-20-06	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01-06-06	67732	GE CAPITAL CORP CP	4.20000	01-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-06-06	67733	GE CAPITAL CORP CP	4.20000	01-09-06	1,555,000.00	1,555,000.00	0.00	BNY	GECC
NTRD	CPI	01-09-06	67738	GE CAPITAL CORP CP	4.23000	01-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-09-06	67739	GE CAPITAL CORP CP	4.23000	01-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-09-06	67740	GE CAPITAL CORP CP	4.23000	01-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-09-06	67741	GE CAPITAL CORP CP	4.23000	01-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-09-06	67753	GE CAPITAL CORP CP	4.23000	01-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-09-06	67754	GE CAPITAL CORP CP	4.23000	01-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-09-06	67755	GE CAPITAL CORP CP	4.23000	01-10-06	32,715,000.00	32,715,000.00	0.00	BNY	GECC
NTRD	CPI	01-09-06	67757	TOYOTA MOTOR CREDIT CORP CP	4.32000	02-08-06	1,476,000.00	1,476,000.00	0.00	BNY	TFS
NTRD	CPI	01-09-06	67747	TOYOTA MOTOR CREDIT CORP CP	4.32000	02-08-06	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	01-09-06	67742	GE CAPITAL CORP CP	4.23000	01-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-09-06	67743	GE CAPITAL CORP CP	4.23000	01-10-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-10-06	67774	GE CAPITAL CORP CP	4.20000	01-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-10-06	67775	GE CAPITAL CORP CP	4.20000	01-11-06	10,382,000.00	10,382,000.00	0.00	BNY	GECC
NTRD	CPI	01-10-06	67766	GE CAPITAL CORP CP	4.20000	01-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	01-10-06	67764	GE CAPITAL CORP CP	4.20000	01-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-10-06	67765	GE CAPITAL CORP CP	4.20000	01-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-10-06	67761	GE CAPITAL CORP CP	4.20000	01-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-10-06	67762	GE CAPITAL CORP CP	4.20000	01-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-10-06	67763	GE CAPITAL CORP CP	4.20000	01-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-11-06	67789	GE CAPITAL CORP CP	4.22000	01-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-11-06	67787	AMERICAN GEN FINANCE CORP CP	4.23000	01-20-06	34,150,000.00	34,150,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01-11-06	67790	GE CAPITAL CORP CP	4.22000	01-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-11-06	67791	GE CAPITAL CORP CP	4.22000	01-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-11-06	67792	GE CAPITAL CORP CP	4.22000	01-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-11-06	67793	GE CAPITAL CORP CP	4.22000	01-12-06	45,727,000.00	45,727,000.00	0.00	BNY	GECC
NTRD	CPI	01-12-06	67798	GE CAPITAL CORP CP	4.24000	01-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-12-06	67799	GE CAPITAL CORP CP	4.24000	01-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-12-06	67800	GE CAPITAL CORP CP	4.24000	01-13-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-12-06	67801	GE CAPITAL CORP CP	4.24000	01-13-06	32,167,000.00	32,167,000.00	0.00	BNY	GECC
NTRD	CPI	01-13-06	67810	GE CAPITAL CORP CP	4.25000	01-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-13-06	67811	GE CAPITAL CORP CP	4.25000	01-17-06	45,685,000.00	45,685,000.00	0.00	BNY	GECC
NTRD	CPI	01-17-06	67824	GE CAPITAL CORP CP	4.30000	01-18-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-17-06	67825	GE CAPITAL CORP CP	4.30000	01-18-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-17-06	67826	GE CAPITAL CORP CP	4.30000	01-18-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-17-06	67827	GE CAPITAL CORP CP	4.30000	01-18-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-17-06	67828	GE CAPITAL CORP CP	4.30000	01-18-06	29,641,000.00	29,641,000.00	0.00	BNY	GECC
NTRD	CPI	01-18-06	67838	GE CAPITAL CORP CP	4.22000	01-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-18-06	67839	GE CAPITAL CORP CP	4.22000	01-19-06	4,850,000.00	4,850,000.00	0.00	BNY	GECC
NTRD	CPI	01-18-06	67836	TOYOTA MOTOR CREDIT CORP CP	4.40000	03-06-06	38,000,000.00	38,000,000.00	0.00	BNY	TFS
NTRD	CPI	01-19-06	67842	GE CAPITAL CORP CP	4.24000	01-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-19-06	67843	GE CAPITAL CORP CP	4.24000	01-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-19-06	67844	GE CAPITAL CORP CP	4.24000	01-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-19-06	67845	GE CAPITAL CORP CP	4.24000	01-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-19-06	67846	GE CAPITAL CORP CP	4.24000	01-20-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-19-06	67847	GE CAPITAL CORP CP	4.24000	01-20-06	37,555,000.00	37,555,000.00	0.00	BNY	GECC
NTRD	CPI	01-20-06	67853	GE CAPITAL CORP CP	4.21000	01-23-06	30,590,000.00	30,590,000.00	0.00	BNY	GECC
NTRD	CPI	01-20-06	67854	GE CAPITAL CORP CP	4.21000	01-23-06	2,800,000.00	2,800,000.00	0.00	BNY	GECC
NTRD	CPI	01-23-06	67859	GE CAPITAL CORP CP	4.24000	01-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-23-06	67860	GE CAPITAL CORP CP	4.24000	01-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-23-06	67861	GE CAPITAL CORP CP	4.24000	01-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-23-06	67862	GE CAPITAL CORP CP	4.24000	01-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-23-06	67863	GE CAPITAL CORP CP	4.24000	01-24-06	47,546,000.00	47,546,000.00	0.00	BNY	GECC
NTRD	CPI	01-24-06	67867	GE CAPITAL CORP CP	4.26000	01-25-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-24-06	67868	GE CAPITAL CORP CP	4.26000	01-25-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-24-06	67869	GE CAPITAL CORP CP	4.26000	01-25-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	01-24-06	67870	GE CAPITAL CORP CP	4.26000	01-25-06	40,036,000.00	40,036,000.00	0.00	BNY	GECC
NTRD	CPI	01-24-06	67871	GE CAPITAL CORP CP	4.25000	01-25-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-25-06	67877	AMERICAN GEN FINANCE CORP CP	4.46000	02-24-06	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01-25-06	67878	AMERICAN GEN FINANCE CORP CP	4.32000	02-01-06	47,500,000.00	47,500,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01-25-06	67879	GE CAPITAL CORP CP	4.30000	01-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-25-06	67880	GE CAPITAL CORP CP	4.30000	01-26-06	34,059,000.00	34,059,000.00	0.00	BNY	GECC
NTRD	CPI	01-26-06	67885	TOYOTA MOTOR CREDIT CORP CP	4.47000	03-27-06	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	01-26-06	67892	TOYOTA MOTOR CREDIT CORP CP	4.47000	03-29-06	6,530,000.00	6,530,000.00	0.00	BNY	TFS
NTRD	CPI	01-27-06	67897	GE CAPITAL CORP CP	4.39000	01-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-27-06	67898	GE CAPITAL CORP CP	4.39000	01-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-27-06	67899	GE CAPITAL CORP CP	4.39000	01-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-27-06	67900	GE CAPITAL CORP CP	4.39000	01-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-27-06	67913	GE CAPITAL CORP CP	4.39000	01-30-06	34,651,000.00	34,651,000.00	0.00	BNY	GECC
NTRD	CPI	01-27-06	67901	GE CAPITAL CORP CP	4.39000	01-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-27-06	67902	GE CAPITAL CORP CP	4.39000	01-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-30-06	67933	GE CAPITAL CORP CP	4.47000	01-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-30-06	67934	GE CAPITAL CORP CP	4.47000	01-31-06	27,576,000.00	27,576,000.00	0.00	BNY	GECC
NTRD	CPI	01-30-06	67935	AIG FDG INC CP	4.50000	03-02-06	1,370,000.00	1,370,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01-30-06	67932	GE CAPITAL CORP CP	4.47000	01-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-30-06	67919	GE CAPITAL CORP CP	4.47000	01-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-30-06	67920	GE CAPITAL CORP CP	4.47000	01-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-30-06	67921	GE CAPITAL CORP CP	4.47000	01-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-30-06	67922	GE CAPITAL CORP CP	4.47000	01-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-30-06	67923	GE CAPITAL CORP CP	4.47000	01-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-30-06	67924	GE CAPITAL CORP CP	4.47000	01-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-31-06	67936	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-31-06	67937	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-31-06	67938	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-31-06	67939	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-31-06	67940	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-31-06	67941	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-31-06	67947	AIG FDG INC CP	4.50000	03-03-06	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01-31-06	67948	AIG FDG INC CP	4.50000	03-03-06	17,000,000.00	17,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	01-31-06	67950	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-31-06	67951	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	01-31-06	67952	GE CAPITAL CORP CP	4.47000	02-01-06	37,222,000.00	37,222,000.00	0.00	BNY	GECC
CPI Total							<u>5,340,140,000.00</u>	<u>5,340,140,000.00</u>	<u>0.00</u>		
NTRD	CTDM	01-31-06	67958	CAL TRUST MTA	0.00000	12-31-06	16,121.47	16,121.47	0.00	TTC	WACH
CTDM Total							<u>16,121.47</u>	<u>16,121.47</u>	<u>0.00</u>		

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NTRD	FFCB	01-03-06	67676	FFCB	6.60000	07-07-06	15,800,000.00	15,958,000.00	509,813.33	BNY	HSBC
NTRD	FFCB	01-05-06	67688	FFCB	4.62500	01-03-07	20,000,000.00	19,995,000.00	5,138.89	BNY	GPS
NTRD	FFCB	01-26-06	67883	FFCB	4.62500	04-25-07	25,825,000.00	25,794,010.00	3,317.80	BNY	MFR
FFCB Total							<u>61,625,000.00</u>	<u>61,747,010.00</u>	<u>518,270.02</u>		
NTRD	FHLB	01-05-06	67702	FHLB (CALLABLE)	4.50000	08-23-07	10,000,000.00	9,951,300.00	165,000.00	BNY	MFR
NTRD	FHLB	01-09-06	67735	FHLB	2.78000	04-16-07	18,940,000.00	18,502,732.22	121,394.88	BNY	GCM
NTRD	FHLB	01-09-06	67736	FHLB (CALLABLE)	4.50000	08-23-07	8,500,000.00	8,457,500.00	144,500.00	BNY	MFR
NTRD	FHLB	01-09-06	67734	FHLB	3.80000	12-29-06	25,150,000.00	24,946,033.50	26,547.22	BNY	MS
NTRD	FHLB	01-10-06	67768	FHLB (CALLABLE)	4.25000	08-08-07	14,020,000.00	13,921,860.00	251,581.11	BNY	MFR
NTRD	FHLB	01-12-06	67794	FHLB	5.37500	02-15-07	37,500,000.00	37,744,500.00	823,046.88	BNY	CITGM
NTRD	FHLB	01-12-06	67795	FHLB	2.87500	02-15-07	14,425,000.00	14,146,954.95	169,343.49	BNY	DKW
NTRD	FHLB	01-26-06	67782	FHLB (CALLABLE)	4.75000	07-26-07	50,000,000.00	50,000,000.00	0.00	BNY	BS
NTRD	FHLB	01-30-06	67855	FHLB (CALLABLE)	5.00000	01-28-08	20,000,000.00	19,998,000.00	0.00	BNY	MFR
FHLB Total							<u>198,535,000.00</u>	<u>197,668,880.67</u>	<u>1,701,413.58</u>		
NTRD	FHLM	01-05-06	67703	FHLMC	4.25000	02-28-07	50,000,000.00	49,785,000.00	850,000.00	BNY	MISC
NTRD	FHLM	01-09-06	67748	FHLMC (CALLABLE)	4.80000	06-15-07	25,000,000.00	24,992,500.00	63,333.33	BNY	CITGM
NTRD	FHLM	01-17-06	67780	FHLMC (CALLABLE)	4.76250	02-09-07	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
NTRD	FHLM	01-19-06	67781	FHLMC (CALLABLE)	4.76000	02-09-07	30,000,000.00	29,985,000.00	0.00	BNY	HSBC
NTRD	FHLM	01-30-06	67758	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	0.00	BNY	RV
NTRD	FHLM	01-30-06	67829	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
NTRD	FHLM	01-30-06	67723	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
FHLM Total							<u>305,000,000.00</u>	<u>304,762,500.00</u>	<u>913,333.33</u>		
NTRD	FRAM	01-18-06	67830	FFCB FRN	4.37000	02-12-09	25,000,000.00	25,006,500.00	18,208.33	BNY	LOOP
FRAM Total							<u>25,000,000.00</u>	<u>25,006,500.00</u>	<u>18,208.33</u>		
NTRD	MCPN	01-19-06	67840	FHLB (CALLABLE)	4.50000	12-21-06	10,000,000.00	9,997,000.00	35,000.00	BNY	LEHMAN
NTRD	MCPN	01-26-06	67804	FHLB (CALLABLE)	4.50000	07-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GCM
MCPN Total							<u>60,000,000.00</u>	<u>59,997,000.00</u>	<u>35,000.00</u>		
NTRD	MCSA	01-27-06	67783	FHLB (CALLABLE)	4.62500	07-27-07	25,000,000.00	25,000,000.00	0.00	BNY	MIZO
MCSA Total							<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>0.00</u>		
NTRD	MMF	01-04-06	67701	GOLDMAN SACHS MMF	0.00000	01-19-06	6,728,736.00	6,728,736.00	0.00	TTC	GS
NTRD	MMF	01-31-06	67957	GOLDMAN SACHS MMF	0.00000	02-15-06	7,122,853.00	7,122,853.00	0.00	TTC	GS
MMF Total							<u>13,851,589.00</u>	<u>13,851,589.00</u>	<u>0.00</u>		
NTRD	NCD1	01-04-06	67689	FIRST TENNESSEE BK NA CD	4.41000	03-06-06	50,000,000.00	50,000,840.95	0.00	BNY	MFR
NTRD	NCD1	01-04-06	67695	WELLS FARGO BK NA CD	4.31000	02-07-06	50,000,000.00	50,000,000.00	0.00	BNY	WFC

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NTRD	NCD1	01-05-06	67704	WELLS FARGO BK NA CD	4.25000	01-20-06	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	01-13-06	67812	FIRST TENNESSEE BK NA CD	4.52000	04-13-06	50,000,000.00	50,001,236.06	0.00	BNY	MFR
NCD1 Total							200,000,000.00	200,002,077.01	0.00		
NTRD	REPO	01-05-06	67719	REPO FHLB 4.00 07-23-10	4.21000	01-06-06	23,969,000.00	23,969,000.00	0.00	BNY	MLCO
NTRD	REPO	01-05-06	67720	REPO FHLMC 2.85 02-23-07	4.21000	01-06-06	27,751,000.00	27,751,000.00	0.00	BNY	MLCO
NTRD	REPO	01-05-06	67721	REPO FHLB 4.60 04-11-08	4.21000	01-06-06	2,642,000.00	2,642,000.00	0.00	BNY	MLCO
NTRD	REPO	01-05-06	67722	REPO FNMA 5.25 01-15-09	4.21000	01-06-06	28,082,000.00	28,082,000.00	0.00	BNY	MLCO
NTRD	REPO	01-05-06	67716	REPO FHLMC 4.825 08-24-10	4.21000	01-06-06	24,701,000.00	24,701,000.00	0.00	BNY	MLCO
NTRD	REPO	01-05-06	67717	REPO FHLB 3.00 04-17-06	4.21000	01-06-06	26,710,000.00	26,710,000.00	0.00	BNY	MLCO
NTRD	REPO	01-05-06	67718	REPO FHLMC 3.25 11-24-06	4.21000	01-06-06	24,145,000.00	24,145,000.00	0.00	BNY	MLCO
NTRD	REPO	01-12-06	67803	REPO FHLMC 5.125 10-15-08	4.23000	01-13-06	49,817,000.00	49,817,000.00	0.00	BNY	BA
NTRD	REPO	01-12-06	67802	REPO FHLMC 5.125 10-15-08	4.23000	01-13-06	50,183,000.00	50,183,000.00	0.00	BNY	BA
NTRD	REPO	01-27-06	67915	REPO FNMA 7.25 01-15-10	4.37000	01-30-06	53,431,000.00	53,431,000.00	0.00	BNY	BA
NTRD	REPO	01-27-06	67916	REPO FNMA 7.25 01-15-10	4.37000	01-30-06	53,431,000.00	53,431,000.00	0.00	BNY	BA
NTRD	REPO	01-27-06	67917	REPO FNMA 7.25 01-15-10	4.37000	01-30-06	53,431,000.00	53,431,000.00	0.00	BNY	BA
NTRD	REPO	01-27-06	67918	REPO FNMA 7.25 01-15-10	4.37000	01-30-06	43,707,000.00	43,707,000.00	0.00	BNY	BA
REPO Total							462,000,000.00	462,000,000.00	0.00		
NTRD	YANK1	01-03-06	67684	RABOBANK NEDERLAND NY CD	4.29000	02-03-06	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	01-03-06	67679	ROYAL BK OF CANADA NY CD	4.47000	04-05-06	50,000,000.00	50,001,263.38	0.00	BNY	MFR
NTRD	YANK1	01-03-06	67677	BNP PARIBAS SF CD	4.47000	04-03-06	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01-04-06	67692	ROYAL BK OF CANADA NY CD	4.47000	04-06-06	50,000,000.00	50,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	01-04-06	67693	CREDIT SUISSE NY CD	4.34500	02-06-06	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	01-04-06	67694	CREDIT SUISSE NY CD	4.34500	02-06-06	25,000,000.00	25,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	01-04-06	67696	ROYAL BK OF CANADA NY CD	4.31000	02-06-06	50,000,000.00	50,000,456.53	0.00	BNY	INGF
NTRD	YANK1	01-05-06	67708	SOCIETE GENERALE NY CD	4.32000	02-06-06	50,000,000.00	50,000,442.75	0.00	BNY	MFR
NTRD	YANK1	01-05-06	67715	ABN AMRO BK NV CD	4.32000	02-08-06	50,000,000.00	50,000,470.31	0.00	BNY	MFR
NTRD	YANK1	01-05-06	67714	ABN AMRO BK NV CD	4.32000	02-08-06	50,000,000.00	50,000,470.31	0.00	BNY	MFR
NTRD	YANK1	01-09-06	67756	ABN AMRO BK NV CD	4.35000	02-13-06	50,000,000.00	50,000,484.07	0.00	BNY	MFR
NTRD	YANK1	01-09-06	67752	CREDIT SUISSE NY CD	4.36000	02-09-06	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	01-09-06	67737	UBS AG STAMFORD CD	4.35000	02-09-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	01-10-06	67771	ABN AMRO BK NV CD	4.35500	02-14-06	50,000,000.00	50,000,484.07	0.00	BNY	INGF
NTRD	YANK1	01-10-06	67778	BK OF NOVA SCOTIA NY CD	4.35000	02-17-06	50,000,000.00	50,000,525.37	0.00	BNY	MFR
NTRD	YANK1	01-10-06	67779	BK OF NOVA SCOTIA NY CD	4.35000	02-17-06	50,000,000.00	50,000,525.37	0.00	BNY	MFR
NTRD	YANK1	01-13-06	67813	CREDIT SUISSE NY CD	4.53000	04-13-06	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	01-18-06	67833	BARCLAYS BK PLC NY CD	4.55000	04-18-06	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	01-18-06	67834	ROYAL BK OF CANADA NY CD	4.53500	04-20-06	50,000,000.00	50,000,631.58	0.00	BNY	MFR
NTRD	YANK1	01-23-06	67866	BARCLAYS BK PLC NY CD	4.49000	03-23-06	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	01-23-06	67864	BK OF MONTREAL CHICAGO CD	4.46000	02-27-06	50,000,000.00	50,000,484.02	0.00	BNY	INGF
NTRD	YANK1	01-23-06	67865	TORONTO DOMINION BK NY CD	4.45000	02-27-06	50,000,000.00	50,000,484.02	0.00	BNY	MFR

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NTRD	YANK1	01-24-06	67873	ROYAL BK OF CANADA NY CD	4.56000	04-25-06	50,000,000.00	50,001,249.52	0.00	BNY	MFR
NTRD	YANK1	01-27-06	67914	BK OF NOVA SCOTIA PORTLAND CD	4.51000	03-31-06	50,000,000.00	50,000,868.16	0.00	BNY	MFR
NTRD	YANK1	01-27-06	67909	UBS AG STAMFORD CD	4.52000	03-29-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	01-27-06	67910	BNP PARIBAS SF CD	4.59000	04-27-06	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01-30-06	67927	TORONTO DOMINION BK NY CD	3.75500	05-11-06	50,000,000.00	49,861,175.55	1,376,833.33	BNY	MFR
NTRD	YANK1	01-31-06	67945	BARCLAYS BK PLC CD	4.55000	03-31-06	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	01-31-06	67946	RABOBANK NEDERLAND NV NY CD	4.74500	08-02-06	50,000,000.00	50,003,722.98	0.00	BNY	MFR
NTRD	YANK1	01-31-06	67943	DEUTSCHE BK NY CD	4.70000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	01-31-06	67944	BNP PARIBAS SF CD	4.74000	07-31-06	50,000,000.00	50,000,000.00	0.00	BNY	BNPP
NTRD	YANK1	01-31-06	67953	SOCIETE GENERALE NY CD	4.61000	05-02-06	50,000,000.00	50,001,249.36	0.00	BNY	MFR
YANK1 Total							<u>1,575,000,000.00</u>	<u>1,574,874,987.35</u>	<u>1,376,833.33</u>		
PSI-NTRD Total							<u>11,548,744,710.47</u>	<u>11,532,012,934.66</u>	<u>4,563,058.59</u>		

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LAUSD1	GIC04	01-06-06	66817	AIGMFC GIC 2005-06	4.56200	10-18-06	143,500,000.00	143,500,000.00	0.00	TTC	AIGFDG
	GIC04 Total						143,500,000.00	143,500,000.00	0.00		
LAUSD1 Total							143,500,000.00	143,500,000.00	0.00		
SCAQM	CTDQ	01-13-06	67819	S OF C LAIF	0.00000	12-31-06	363,715.38	363,715.38	0.00	TTC	LAIF
	CTDQ Total						363,715.38	363,715.38	0.00		
SCAQM Total							363,715.38	363,715.38	0.00		
SLIM	CTDQ	01-13-06	67818	S OF C LAIF	0.00000	12-31-06	108,222.63	108,222.63	0.00	TTC	LAIF
	CTDQ Total						108,222.63	108,222.63	0.00		
SLIM Total							108,222.63	108,222.63	0.00		
WASIA	CTDQ	01-13-06	67820	S OF C LAIF	0.00000	12-31-06	105,862.06	105,862.06	0.00	TTC	LAIF
	CTDQ Total						105,862.06	105,862.06	0.00		
WASIA Total							105,862.06	105,862.06	0.00		
SPI Total							144,077,800.07	144,077,800.07	0.00		

Los Angeles County Treasurer
 Investment Transactions Journal
 Sales Detail Report
 Group: Pooled Surplus Investments
 For the Period January 1, 2006 to January 31, 2006
 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
01-01-06	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	11,802.15	11,794.77	0.00	11,794.77	-6.66
			FHLMC PARTICIPATION CERTIF Total			11,802.15	11,794.77	0.00	11,794.77	-6.66
01-05-06	NTRD	67701	GOLDMAN SACHS MMF	Withdrawal	100.00000	6,728,736.00	6,728,736.00	0.00	6,728,736.00	0.00
			GOLDMAN SACHS MMF Total			6,728,736.00	6,728,736.00	0.00	6,728,736.00	0.00
			PSI-NTRD Total			6,740,538.15	6,740,530.77	0.00	6,740,530.77	-6.66

Los Angeles County Treasurer
 Investment Transactions Journal
 Sales Detail Report
 Group: Specific Purpose Investments
 For the Period January 1, 2006 to January 31, 2006
 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
01-03-06	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	366.78	366.78	247.22	614.00	0.00
01-03-06	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,478.59	1,478.59	888.87	2,367.46	0.00
01-03-06	GF	17795	FLYING TRIANGLE LOAN	Call	100.00000	477.91	477.91	291.70	769.61	0.00
01-10-06	GF	14004	FLYING TRIANGLE LOAN	Call	100.00000	532.43	532.43	213.80	746.23	0.00
01-12-06	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	718.32	718.32	730.89	1,449.21	0.00
01-12-06	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	887.14	887.14	449.60	1,336.74	0.00
FLYING TRIANGLE Total						4,461.17	4,461.17	2,822.08	7,283.25	0.00
GF Total						4,461.17	4,461.17	2,822.08	7,283.25	0.00
01-19-06	SCAQM	27969	S OF C LAIF	Call	100.00000	680,870.68	680,870.68	0.00	680,870.68	0.00
S OF C LAIF Total						680,870.68	680,870.68	0.00	680,870.68	0.00
SCAQM Total						680,870.68	680,870.68	0.00	680,870.68	0.00
SPI Total						685,331.85	685,331.85	2,822.08	688,153.93	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of January 31, 2006
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,806,343,186.15	3,805,664,125.72	(679,060.43)	175,000,000.00	174,885,357.80	(114,642.20)
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	5,449,390,964.07	5,454,496,215.21	5,105,251.14	116,000,000.00	115,994,640.58	(5,359.42)
Governments	643,939,249.94	642,989,750.00	(949,499.94)	358,257,590.34	356,603,484.18	(1,654,106.16)
Agencies	5,460,123,037.15	5,434,512,834.13	(25,610,203.02)	323,177,416.23	321,902,303.88	(1,275,112.35)
Municipals	40,000,000.00	40,000,000.00	0.00	5,435,000.00	5,435,000.00	0.00
Corp. & Deposit Notes	848,371,389.38	848,006,725.50	(364,663.88)	34,000,000.00	33,999,545.33	(454.67)
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	12,182,558.76	12,172,398.79	(10,159.97)	519,341,731.46	519,341,731.46	0.00
TOTAL	<u>\$16,260,350,385.45</u>	<u>\$16,237,842,049.35</u>	<u>(\$22,508,336.10)</u>	<u>\$1,531,211,738.03</u>	<u>\$1,528,162,063.23</u>	<u>(\$3,049,674.80)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.25% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 01/31/2006
Attachment IXa

Security ID	Security Description	Calculated Market Price
67595	BK OF AMERICA NA BK NOTE	99.98884096
67884	BK OF AMERICA NA BK NOTE	99.99600124
67682	BK OF AMERICA NA BK NOTE	99.98106617
67835	BK OF AMERICA NA BK NOTE	99.98533337
67926	BK OF AMERICA NA BK NOTE	99.99488341
66979	CIBC NY FRN	99.95000000
66980	CIBC NY FRN	99.95000000
67596	PREF RECEIVABLES FDG CORP	99.97505556
67925	SHEFFIELD RECEIVABLES CORP	99.72451111
67851	CITIGROUP FDG INC CP	99.56220833
67878	AMERICAN GEN FINANCE CORP	99.99952894
67747	TOYOTA MOTOR CREDIT CORP C	99.99595226
67757	TOYOTA MOTOR CREDIT CORP C	99.99595226
67622	TOYOTA MOTOR CREDIT CORP C	99.99351107
67877	AMERICAN GEN FINANCE CORP	99.99769191
67935	AIG FDG INC CP	100.00074215
67242	TOYOTA MOTOR CREDIT CORP C	99.98474156
67836	TOYOTA MOTOR CREDIT CORP C	99.99535583
67456	TOYOTA MOTOR CREDIT CORP C	99.98745759
67885	TOYOTA MOTOR CREDIT CORP C	99.99692340
67892	TOYOTA MOTOR CREDIT CORP C	99.99698954
64266	RABOBANK NEDERLAND NY FRCD	99.95000000
64881	DEUTSCHE BANK AG NY FRCDQ	99.95000000
67645	FIRST TENNESSEE BK NA CD	99.99945079
67643	WELLS FARGO BK NA CD	99.99654095
67540	WELLS FARGO BK NA CD	99.99646057
67695	WELLS FARGO BK NA CD	99.99622108
67074	CITIBANK NA CD	99.98489350
67370	CITIBANK NA CD	99.98665140
67549	FIRST TENNESSEE BK NA CD	99.98132792
67550	CITIBANK NA CD	99.98267363
67812	FIRST TENNESSEE BK NA CD	99.97811399
67651	BK OF MONTREAL CHICAGO CD	99.99939547
67652	BK OF MONTREAL CHICAGO CD	99.99939547
67512	SOCIETE GENERALE NY CD	99.99946349
67514	ROYAL BK OF SCOTLAND PLC N	99.99939930
67487	SOCIETE GENERALE NY CD	99.99945900
67488	ROYAL BK OF SCOTLAND PLC N	99.99939930
67229	BARCLAYS BK PLC SF CD	99.99938143
67548	TORONTO DOMINION BK NY CD	99.99887784
67547	TORONTO DOMINION BK NY CD	99.99887784
67684	RABOBANK NEDERLAND NY CD	99.99820916
67693	CREDIT SUISSE NY CD	99.99700730
67694	CREDIT SUISSE NY CD	99.99700730
67696	ROYAL BK OF CANADA NY CD	99.99642638
67708	SOCIETE GENERALE NY CD	99.99660137
67714	ABN AMRO BK NV CD	99.99546962
67715	ABN AMRO BK NV CD	99.99546962
67346	UBS AG STAMFORD CD	99.99513322
67327	SVENSKA HANDELSBANKEN NY C	99.99476004
67737	UBS AG STAMFORD CD	99.99570512
67752	CREDIT SUISSE NY CD	99.99595415
67345	BNP PARIBAS SF CD	99.99391804
67756	ABN AMRO BK NV CD	99.99343792
67647	BARCLAYS BK PLC NY CD	99.99088764
67771	ABN AMRO BK NV CD	99.99314883
65912	RABOBANK NEDERLAND NY CD	99.94434816
64421	RABOBANK NEDERLAND NY CD	99.94434816
65060	RABOBANK NEDERLAND NY CD	99.94434816

Los Angeles County Treasurer
Market Pricing Exceptions
As of 01/31/2006
Attachment IXa

Security ID	Security Description	Calculated Market Price
67778	BK OF NOVA SCOTIA NY CD	99.99144886
67779	BK OF NOVA SCOTIA NY CD	99.99144886
67319	DEUTSCHE BANK AG NY CD	99.96510057
67559	BK OF MONTREAL CHICAGO CD	99.98938540
67560	BK OF MONTREAL CHICAGO CD	99.98938540
67576	CIBC NY CD	99.99012743
67582	LLOYDS TSB BK PLC NY CD	99.98967997
67599	SOCIETE GENERALE NY CD	99.98809678
67601	CIBC NY CD	99.98809678
67864	BK OF MONTREAL CHICAGO CD	99.99518035
67865	TORONTO DOMINION BK NY CD	99.99443364
67274	LLOYDS TSB BK PLC NY CD	99.98441124
67230	SVENSKA HANDELSBANKEN NY C	99.98087954
67434	BARCLAYS BK PLC SF CD	99.98472631
67464	BNP PARIBAS SF CD	99.98502097
67511	BNP PARIBAS SF CD	99.98023971
67866	BARCLAYS BK PLC NY CD	99.99021098
67909	UBS AG STAMFORD CD	99.99413840
67677	BNP PARIBAS SF CD	99.98276894
67813	CREDIT SUISSE NY CD	99.98009110
67482	BK OF NOVA SCOTIA NY CD	99.96520061
67833	BARCLAYS BK PLC NY CD	99.98356655
67834	ROYAL BK OF CANADA NY CD	99.97989080
67051	ROYAL BK OF SCOTLAND PLC N	99.90706044
66952	BK OF AMERICA BK NOTE	99.99909252
66120	BK OF AMERICA BK NOTE	99.99811949
66950	TOYOTA MOTOR CREDIT CORP C	99.99910332
66951	GE CAPITAL CORP CP	99.99820957
66953	DEUTSCHE BANK NY CD	99.99906506
66134	ROYAL BK OF SCOTLAND PLC N	99.99429055
66135	BNP PARIBAS SF CD	99.98323036
66138	RABOBANK NEDERLAND NY CD	99.82135916
66944	GE CAPITAL CORP CP	99.99820957
66946	TOYOTA MOTOR CREDIT CORP C	99.99809737
66947	TOYOTA MOTOR CREDIT CORP C	99.97418440
66945	GE CAPITAL CORP CP	99.97680197
67500	BARCLAYS BK NY CD	99.97268325
67507	DEUTSCHE BANK NY CD	99.91670542
64958	RABOBANK NEDERLAND NY CD	100.03799890
67500	BARCLAYS BK NY CD	99.97231272

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	60180	LACCAL BANS	7.25000	06-30-06	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	62261	LACCAL BANS	7.25000	06-30-07	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	63425	LACCAL BANS	7.25000	06-30-07	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	64218	LACCAL BANS	4.84800	06-30-07	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	66002	LACCAL BANS	4.84800	06-30-08	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	66446	LACCAL BANS	4.84800	06-30-08	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	67301	LACCAL BANS	4.84800	06-30-08	5,000,000.00	5,000,000.00	5,000,000.00
BAN Total							40,000,000.00	40,000,000.00	40,000,000.00
PSI	NTRD	BNOT	67595	BK OF AMERICA NA BK NOTE	4.39000	02-27-06	50,000,000.00	50,000,000.00	49,994,420.50
PSI	NTRD	BNOT	67682	BK OF AMERICA NA BK NOTE	4.46000	04-03-06	50,000,000.00	50,000,000.00	49,990,533.00
PSI	NTRD	BNOT	67835	BK OF AMERICA NA BK NOTE	4.53000	04-20-06	50,000,000.00	50,000,000.00	49,992,666.50
PSI	NTRD	BNOT	67884	BK OF AMERICA NA BK NOTE	4.53000	03-24-06	50,000,000.00	50,000,000.00	49,998,000.50
PSI	NTRD	BNOT	67926	BK OF AMERICA NA BK NOTE	4.61000	05-01-06	50,000,000.00	50,000,000.00	49,997,441.50
BNOT Total							250,000,000.00	250,000,000.00	249,973,062.00
PSI	NTRD	CNFL	63109	ROYAL BK OF SCOTLAND PLC FRN	4.40000	11-24-06	50,000,000.00	50,000,000.00	50,023,000.00
PSI	NTRD	CNFL	63110	ROYAL BK OF SCOTLAND PLC FRN	4.40000	11-24-06	20,000,000.00	20,000,000.00	20,009,200.00
PSI	NTRD	CNFL	63408	WELLS FARGO & CO FRN	4.54000	03-03-06	35,000,000.00	35,003,422.57	34,998,250.00
PSI	NTRD	CNFL	64115	CITIGROUP GLOBAL MKTS FRN	4.56125	03-16-07	10,350,000.00	10,356,359.24	10,357,866.00
PSI	NTRD	CNFL	64392	CITIGROUP GLOBAL MKTS FRN	4.34063	08-06-07	40,000,000.00	40,014,542.89	40,036,000.00
PSI	NTRD	CNFL	64474	WELLS FARGO & CO FRN	4.58125	09-15-06	15,000,000.00	15,011,521.00	15,013,050.00
PSI	NTRD	CNFL	64476	TOYOTA MOTOR CREDIT CORP FRN	4.47125	03-22-07	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	CNFL	64496	ROYAL BK OF SCOTLAND PLC FRN	4.52688	03-30-07	50,000,000.00	50,000,000.00	50,023,435.00
PSI	NTRD	CNFL	65258	WELLS FARGO & CO FRN	4.57000	06-12-06	25,000,000.00	25,012,335.83	25,012,750.00
PSI	NTRD	CNFL	66797	CITIGROUP INC FRN	4.63850	01-12-07	15,000,000.00	15,011,897.88	15,009,750.00
PSI	NTRD	CNFL	66885	BK OF AMERICA NA FRN	4.56000	11-07-06	25,000,000.00	25,000,000.00	25,000,500.00
PSI	NTRD	CNFL	66979	CIBC NY FRN	4.38225	02-14-06	50,000,000.00	50,001,047.96	49,975,000.00
PSI	NTRD	CNFL	66980	CIBC NY FRN	4.38225	02-14-06	10,000,000.00	10,000,209.59	9,995,000.00
PSI	NTRD	CNFL	67034	CITIGROUP GLOBAL MKTS FRN	4.74788	07-25-06	18,000,000.00	18,012,528.00	18,016,200.00
PSI	NTRD	CNFL	67073	TOYOTA MOTOR CREDIT CORP FRN	4.32250	05-22-07	25,000,000.00	25,000,000.00	24,997,250.00
PSI	NTRD	CNFL	67088	WELLS FARGO & CO FRN	4.58125	09-15-06	50,000,000.00	50,035,350.68	50,043,500.00
CNFL Total							463,350,000.00	463,459,215.64	463,510,751.00
PSI	NTRD	CNFM	66731	GREENWICH CAP HLDGS INC FRN	4.39688	04-07-06	50,000,000.00	50,000,000.00	50,000,000.00
CNFM Total							50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CNFX	66969	CITIGROUP INC NOTE	5.00000	03-06-07	10,000,000.00	10,025,626.92	10,005,700.00
PSI	NTRD	CNFX	67498	TOYOTA MOTOR CREDIT CORP MTN	3.00000	06-09-06	20,000,000.00	19,886,546.82	19,878,800.00
CNFX Total							30,000,000.00	29,912,173.74	29,884,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX2	64455	TOYOTA MOTOR CREDIT CORP MTN	3.65000	04-13-06	25,000,000.00	25,000,000.00	24,945,312.50
		CNFX2 Total					25,000,000.00	25,000,000.00	24,945,312.50
PSI	NTRD	CNSU	61162	TOYOTA MOTOR CREDIT CORP NOTE	3.50000	11-06-06	30,000,000.00	30,000,000.00	29,693,100.00
		CNSU Total					30,000,000.00	30,000,000.00	29,693,100.00
PSI	NTRD	CPD	67042	CBA (DELAWARE) FINANCE INC CP	4.22000	02-15-06	45,000,000.00	44,926,150.00	44,951,661.00
PSI	NTRD	CPD	67105	ING AMERICA INS HLDGS INC CP	4.27000	02-16-06	25,000,000.00	24,955,520.83	24,971,387.50
PSI	NTRD	CPD	67106	ING AMERICA INS HLDGS INC CP	4.27000	02-14-06	25,000,000.00	24,961,451.39	24,974,902.50
PSI	NTRD	CPD	67139	CRC FUNDING LLC CP	4.30000	02-24-06	50,000,000.00	49,862,638.89	49,914,665.00
PSI	NTRD	CPD	67198	CAFCO LLC CP	4.29000	02-15-06	50,000,000.00	49,916,583.33	49,946,290.00
PSI	NTRD	CPD	67234	ANZ (DELAWARE) INC CP	4.24000	02-02-06	50,000,000.00	49,994,111.11	49,991,970.00
PSI	NTRD	CPD	67235	ANZ (DELAWARE) INC CP	4.27000	02-02-06	50,000,000.00	49,994,069.44	49,991,970.00
PSI	NTRD	CPD	67236	ANZ (DELAWARE) INC CP	4.27000	02-02-06	50,000,000.00	49,994,069.44	49,991,970.00
PSI	NTRD	CPD	67271	CAFCO LLC CP	4.32000	02-15-06	50,000,000.00	49,916,000.00	49,946,290.00
PSI	NTRD	CPD	67272	CAFCO LLC CP	4.32000	02-15-06	50,000,000.00	49,916,000.00	49,946,290.00
PSI	NTRD	CPD	67273	CBA (DELAWARE) FINANCE INC CP	4.31000	02-28-06	50,000,000.00	49,838,375.00	49,900,610.00
PSI	NTRD	CPD	67283	GOLDMAN SACHS GROUP CP	4.28000	02-03-06	50,000,000.00	49,988,111.11	49,988,455.00
PSI	NTRD	CPD	67284	GOLDMAN SACHS GROUP CP	4.28000	02-03-06	50,000,000.00	49,988,111.11	49,988,455.00
PSI	NTRD	CPD	67300	BEAR STEARNS COS INC CP	4.36000	03-06-06	50,000,000.00	49,800,166.67	49,869,555.00
PSI	NTRD	CPD	67321	CRC FUNDING LLC CP	4.30000	02-09-06	50,000,000.00	49,952,222.22	49,967,370.00
PSI	NTRD	CPD	67375	METLIFE FUNDING INC CP	4.36000	03-06-06	50,000,000.00	49,800,166.67	49,869,555.00
PSI	NTRD	CPD	67376	METLIFE FUNDING INC CP	4.36000	03-06-06	50,000,000.00	49,800,166.67	49,869,555.00
PSI	NTRD	CPD	67377	METLIFE FUNDING INC CP	4.36000	03-06-06	1,028,000.00	1,023,891.43	1,025,318.05
PSI	NTRD	CPD	67378	CAFCO LLC CP	4.29000	02-14-06	50,000,000.00	49,922,541.67	49,949,805.00
PSI	NTRD	CPD	67394	ANZ (DELAWARE) INC CP	4.31000	02-13-06	50,000,000.00	49,928,166.67	49,953,315.00
PSI	NTRD	CPD	67442	VARIABLE FDG CAPITAL CO LLC CP	4.38000	03-13-06	25,000,000.00	24,878,333.33	24,921,187.50
PSI	NTRD	CPD	67465	VARIABLE FDG CAPITAL CO LLC CP	4.38000	03-14-06	50,000,000.00	49,750,583.33	49,838,435.00
PSI	NTRD	CPD	67466	FALCON ASSET SEC CORP CP	4.38000	03-15-06	17,780,000.00	17,689,144.20	17,721,142.87
PSI	NTRD	CPD	67485	CRC FUNDING LLC CP	4.35000	02-15-06	50,000,000.00	49,915,416.67	49,946,290.00
PSI	NTRD	CPD	67486	VARIABLE FDG CAPITAL CO LLC CP	4.38000	03-16-06	50,000,000.00	49,738,416.67	49,830,525.00
PSI	NTRD	CPD	67535	BEAR STEARNS COS INC CP	4.30000	02-02-06	50,000,000.00	49,994,027.78	49,991,885.00
PSI	NTRD	CPD	67552	VARIABLE FDG CAPITAL CO LLC CP	4.39000	03-20-06	25,000,000.00	24,856,715.28	24,907,270.00
PSI	NTRD	CPD	67584	CAFCO LLC CP	4.37000	02-21-06	50,000,000.00	49,878,611.11	49,925,205.00
PSI	NTRD	CPD	67585	CAFCO LLC CP	4.37000	02-21-06	25,000,000.00	24,939,305.56	24,962,602.50
PSI	NTRD	CPD	67588	JUPITER SECURITIZATION CORP CP	4.39000	03-20-06	50,000,000.00	49,713,430.56	49,814,540.00
PSI	NTRD	CPD	67589	JUPITER SECURITIZATION CORP CP	4.39000	03-20-06	1,732,000.00	1,722,073.23	1,725,575.67
PSI	NTRD	CPD	67590	BEAR STEARNS COS INC CP	4.38000	02-27-06	50,000,000.00	49,841,833.33	49,903,000.00
PSI	NTRD	CPD	67591	CITIGROUP FDG INC CP	4.39000	03-20-06	50,000,000.00	49,713,430.56	49,816,605.00
PSI	NTRD	CPD	67596	PREF RECEIVABLES FDG CORP CP	4.33000	02-02-06	43,000,000.00	42,994,828.06	42,989,273.65

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	67597	FALCON ASSET SEC CORP CP	4.34000	02-03-06	50,000,000.00	49,987,944.44	49,988,330.00
PSI	NTRD	CPD	67605	JUPITER SECURITIZATION CORP CP	4.34000	02-07-06	50,000,000.00	49,963,833.33	49,974,110.00
PSI	NTRD	CPD	67606	CITIGROUP FDG INC CP	4.38000	02-27-06	31,000,000.00	30,901,936.67	30,940,554.40
PSI	NTRD	CPD	67615	HSBC USA INC CP	4.37000	02-24-06	50,000,000.00	49,860,402.78	49,913,665.00
PSI	NTRD	CPD	67635	CAFCO LLC CP	4.35000	03-01-06	50,000,000.00	49,830,833.33	49,889,860.00
PSI	NTRD	CPD	67636	CAFCO LLC CP	4.35000	03-01-06	15,000,000.00	14,949,250.00	14,966,958.00
PSI	NTRD	CPD	67662	FALCON ASSET SEC CORP CP	4.27000	02-02-06	17,500,000.00	17,497,924.31	17,497,159.75
PSI	NTRD	CPD	67669	HSBC USA INC CP	4.53500	06-28-06	50,000,000.00	49,074,104.16	49,394,320.00
PSI	NTRD	CPD	67678	PREF RECEIVABLES FDG CORP CP	4.30000	02-03-06	50,000,000.00	49,988,055.56	49,988,330.00
PSI	NTRD	CPD	67683	CRC FUNDING LLC CP	4.37000	02-17-06	42,905,000.00	42,821,668.96	42,852,879.01
PSI	NTRD	CPD	67705	CBA (DELAWARE) FINANCE INC CP	4.30000	02-06-06	40,000,000.00	39,976,111.11	39,982,332.00
PSI	NTRD	CPD	67707	JUPITER SECURITIZATION CORP CP	4.32000	02-08-06	50,000,000.00	49,958,000.00	49,970,555.00
PSI	NTRD	CPD	67724	FALCON ASSET SEC CORP CP	4.33000	02-08-06	50,000,000.00	49,957,902.78	49,970,555.00
PSI	NTRD	CPD	67744	PARK AVE RECEIVABLES CO LLC CP	4.33000	02-07-06	45,158,000.00	45,125,410.98	45,134,617.19
PSI	NTRD	CPD	67745	SHEFFIELD RECEIVABLES CORP CP	4.34000	02-09-06	50,000,000.00	49,951,777.78	49,967,370.00
PSI	NTRD	CPD	67746	SHEFFIELD RECEIVABLES CORP CP	4.34000	02-09-06	25,000,000.00	24,975,888.89	24,983,685.00
PSI	NTRD	CPD	67750	SHEFFIELD RECEIVABLES CORP CP	4.34000	02-09-06	50,000,000.00	49,951,777.78	49,967,370.00
PSI	NTRD	CPD	67751	JUPITER SECURITIZATION CORP CP	4.34000	02-09-06	40,000,000.00	39,961,422.22	39,973,600.00
PSI	NTRD	CPD	67760	SHEFFIELD RECEIVABLES CORP CP	4.34000	02-10-06	50,000,000.00	49,945,750.00	49,963,860.00
PSI	NTRD	CPD	67767	VARIABLE FDG CAPITAL CO LLC CP	4.40000	03-10-06	50,000,000.00	49,773,888.89	49,854,105.00
PSI	NTRD	CPD	67769	PREF RECEIVABLES FDG CORP CP	4.34000	02-10-06	24,896,000.00	24,868,987.84	24,877,796.04
PSI	NTRD	CPD	67770	JUPITER SECURITIZATION CORP CP	4.34000	02-10-06	48,000,000.00	47,947,920.00	47,964,902.40
PSI	NTRD	CPD	67772	CRC FUNDING LLC CP	4.38000	02-21-06	30,000,000.00	29,927,000.00	29,955,123.00
PSI	NTRD	CPD	67773	CRC FUNDING LLC CP	4.38000	03-03-06	45,000,000.00	44,835,750.00	44,894,137.50
PSI	NTRD	CPD	67776	CBA (DELAWARE) FINANCE INC CP	4.33000	02-10-06	50,000,000.00	49,945,875.00	49,963,860.00
PSI	NTRD	CPD	67777	CBA (DELAWARE) FINANCE INC CP	4.33000	02-10-06	50,000,000.00	49,945,875.00	49,963,860.00
PSI	NTRD	CPD	67788	GOLDMAN SACHS GROUP CP	4.34000	02-10-06	50,000,000.00	49,945,750.00	49,963,860.00
PSI	NTRD	CPD	67797	CBA (DELAWARE) FINANCE INC CP	4.33500	02-10-06	50,000,000.00	49,945,812.50	49,963,860.00
PSI	NTRD	CPD	67805	VARIABLE FDG CAPITAL CO LLC CP	4.47000	04-17-06	50,000,000.00	49,534,375.00	49,701,995.00
PSI	NTRD	CPD	67806	CRC FUNDING LLC CP	4.44000	03-27-06	50,000,000.00	49,667,000.00	49,788,400.00
PSI	NTRD	CPD	67807	PREF RECEIVABLES FDG CORP CP	4.38000	02-15-06	29,308,000.00	29,258,078.71	29,276,151.00
PSI	NTRD	CPD	67808	FALCON ASSET SEC CORP CP	4.39000	02-17-06	50,000,000.00	49,902,444.44	49,938,555.00
PSI	NTRD	CPD	67809	FALCON ASSET SEC CORP CP	4.39000	02-17-06	1,221,000.00	1,218,617.69	1,219,499.51
PSI	NTRD	CPD	67814	FALCON ASSET SEC CORP CP	4.40000	02-16-06	50,000,000.00	49,908,333.34	49,942,110.00
PSI	NTRD	CPD	67815	FALCON ASSET SEC CORP CP	4.40000	02-16-06	50,000,000.00	49,908,333.34	49,942,110.00
PSI	NTRD	CPD	67816	PARK AVE RECEIVABLES CO LLC CP	4.40000	02-15-06	50,000,000.00	49,914,444.45	49,945,665.00
PSI	NTRD	CPD	67817	SHEFFIELD RECEIVABLES CORP CP	4.40000	02-15-06	50,000,000.00	49,914,444.45	49,946,290.00
PSI	NTRD	CPD	67821	PREF RECEIVABLES FDG CORP CP	4.39000	02-14-06	50,000,000.00	49,920,736.11	49,949,220.00
PSI	NTRD	CPD	67822	PREF RECEIVABLES FDG CORP CP	4.39000	02-14-06	7,695,000.00	7,682,801.29	7,687,184.96
PSI	NTRD	CPD	67823	JUPITER SECURITIZATION CORP CP	4.41000	02-17-06	29,000,000.00	28,943,160.00	28,964,361.90

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	67831	PREF RECEIVABLES FDG CORP CP	4.41000	02-17-06	50,000,000.00	49,902,000.00	49,938,555.00
PSI	NTRD	CPD	67832	VARIABLE FDG CAPITAL CO LLC CP	4.48000	04-17-06	50,000,000.00	49,533,333.33	49,701,995.00
PSI	NTRD	CPD	67837	ING AMERICA INS HLDGS INC CP	4.49000	04-13-06	50,000,000.00	49,557,236.11	49,721,745.00
PSI	NTRD	CPD	67841	JUPITER SECURITIZATION CORP CP	4.45000	03-17-06	47,000,000.00	46,744,372.22	46,836,957.00
PSI	NTRD	CPD	67848	VARIABLE FDG CAPITAL CO LLC CP	4.50000	04-20-06	43,196,000.00	42,774,839.00	42,927,316.56
PSI	NTRD	CPD	67850	CRC FDG LLC CP	4.45000	03-08-06	50,000,000.00	49,783,680.56	49,863,435.00
PSI	NTRD	CPD	67851	CITIGROUP FDG INC CP	4.46000	03-07-06	50,000,000.00	49,789,388.89	49,781,104.00
PSI	NTRD	CPD	67852	BEAR STEARNS COS INC CP	4.46000	03-09-06	50,000,000.00	49,777,000.00	49,857,985.00
PSI	NTRD	CPD	67857	PARK AVE RECEIVABLES CO LLC CP	4.46000	02-22-06	50,000,000.00	49,869,916.67	49,920,775.00
PSI	NTRD	CPD	67858	PARK AVE RECEIVABLES CO LLC CP	4.46000	02-22-06	50,000,000.00	49,869,916.67	49,920,775.00
PSI	NTRD	CPD	67872	SHEFFIELD RECEIVABLES CORP CP	4.44000	02-16-06	26,914,000.00	26,864,209.10	26,883,196.93
PSI	NTRD	CPD	67874	FALCON ASSET SEC CORP CP	4.48000	02-24-06	50,000,000.00	49,856,888.89	49,913,665.00
PSI	NTRD	CPD	67875	PARK AVE RECEIVABLES CORP	4.48000	02-24-06	31,194,000.00	31,104,715.84	31,140,137.32
PSI	NTRD	CPD	67876	JUPITER SECURITIZATION CORP CP	4.48000	02-24-06	50,000,000.00	49,856,888.89	49,913,665.00
PSI	NTRD	CPD	67886	PREF RECEIVABLES FDG CORP CP	4.49000	03-23-06	31,720,000.00	31,522,190.55	31,594,648.90
PSI	NTRD	CPD	67887	VARIABLE FDG CAPITAL CO LLC CP	4.48000	02-24-06	45,257,000.00	45,127,464.41	45,178,854.74
PSI	NTRD	CPD	67888	JUPITER SECURITIZATION CORP CP	4.54000	04-25-06	22,447,000.00	22,212,042.27	22,297,543.38
PSI	NTRD	CPD	67889	FALCON ASSET SEC CORP CP	4.50000	02-27-06	50,000,000.00	49,837,500.00	49,903,000.00
PSI	NTRD	CPD	67890	FALCON ASSET SEC CORP CP	4.50000	02-27-06	3,130,000.00	3,119,827.50	3,123,927.80
PSI	NTRD	CPD	67891	ING AMERICA INS HLDGS INC CP	4.54000	04-21-06	31,000,000.00	30,691,153.89	30,806,073.30
PSI	NTRD	CPD	67893	CRC FDG LLC CP	4.50000	03-07-06	50,000,000.00	49,787,500.00	49,867,250.00
PSI	NTRD	CPD	67903	PREF RECEIVABLES FDG CORP CP	4.50000	03-24-06	50,000,000.00	49,681,250.00	49,798,340.00
PSI	NTRD	CPD	67904	PREF RECEIVABLES FDG CORP CP	4.50000	03-24-06	37,079,000.00	36,842,621.38	36,929,452.98
PSI	NTRD	CPD	67905	BEAR STEARNS COS INC CP	4.52000	03-29-06	50,000,000.00	49,648,444.45	49,777,785.00
PSI	NTRD	CPD	67906	CAFCO LLC CP	4.49000	03-15-06	50,000,000.00	49,738,083.34	49,836,350.00
PSI	NTRD	CPD	67907	ING AMERICA INS HLDGS INC CP	4.54000	04-24-06	50,000,000.00	49,482,944.45	49,674,055.00
PSI	NTRD	CPD	67908	ING AMERICA INS HLDGS INC CP	4.54000	04-24-06	20,000,000.00	19,793,177.78	19,869,622.00
PSI	NTRD	CPD	67911	SHEFFIELD RECEIVABLES CORP CP	4.50000	02-23-06	50,000,000.00	49,862,500.00	49,918,180.00
PSI	NTRD	CPD	67912	SHEFFIELD RECEIVABLES CORP CP	4.50000	02-23-06	50,000,000.00	49,862,500.00	49,918,180.00
PSI	NTRD	CPD	67925	SHEFFIELD RECEIVABLES CORP CP	4.51000	02-22-06	50,000,000.00	49,868,458.34	49,862,255.50
PSI	NTRD	CPD	67928	MERRILL LYNCH & CO CP	4.49000	02-01-06	50,000,000.00	50,000,000.00	49,995,485.00
PSI	NTRD	CPD	67929	MERRILL LYNCH & CO CP	4.49000	02-01-06	50,000,000.00	50,000,000.00	49,995,485.00
PSI	NTRD	CPD	67930	MERRILL LYNCH & CO CP	4.49000	02-01-06	50,000,000.00	50,000,000.00	49,995,485.00
PSI	NTRD	CPD	67931	MERRILL LYNCH & CO CP	4.49000	02-01-06	22,000,000.00	22,000,000.00	21,998,013.40
PSI	NTRD	CPD	67942	FALCON ASSET SEC CORP CP	4.50000	03-01-06	50,000,000.00	49,825,000.00	50,000,000.00
PSI	NTRD	CPD	67949	CBA (DELAWARE) FINANCE INC CP	4.49500	02-28-06	13,457,000.00	13,411,633.09	13,430,250.18
CPD Total							4,629,617,000.00	4,615,292,964.07	4,620,417,626.89
PSI	NTRD	CPI	67242	TOYOTA MOTOR CREDIT CORP CP	4.31000	03-02-06	50,000,000.00	50,000,000.00	49,992,370.50
PSI	NTRD	CPI	67456	TOYOTA MOTOR CREDIT CORP CP	4.38000	03-15-06	25,000,000.00	25,000,000.00	24,996,864.25

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPI	67622	TOYOTA MOTOR CREDIT CORP CP	4.32000	02-13-06	35,000,000.00	35,000,000.00	34,997,728.85
PSI	NTRD	CPI	67747	TOYOTA MOTOR CREDIT CORP CP	4.32000	02-08-06	50,000,000.00	50,000,000.00	49,997,976.00
PSI	NTRD	CPI	67757	TOYOTA MOTOR CREDIT CORP CP	4.32000	02-08-06	1,476,000.00	1,476,000.00	1,475,940.25
PSI	NTRD	CPI	67836	TOYOTA MOTOR CREDIT CORP CP	4.40000	03-06-06	38,000,000.00	38,000,000.00	37,998,234.90
PSI	NTRD	CPI	67877	AMERICAN GEN FINANCE CORP CP	4.46000	02-24-06	25,000,000.00	25,000,000.00	24,999,422.75
PSI	NTRD	CPI	67878	AMERICAN GEN FINANCE CORP CP	4.32000	02-01-06	47,500,000.00	47,500,000.00	47,499,775.80
PSI	NTRD	CPI	67885	TOYOTA MOTOR CREDIT CORP CP	4.47000	03-27-06	50,000,000.00	50,000,000.00	49,998,461.50
PSI	NTRD	CPI	67892	TOYOTA MOTOR CREDIT CORP CP	4.47000	03-29-06	6,530,000.00	6,530,000.00	6,529,803.38
PSI	NTRD	CPI	67935	AIG FDG INC CP	4.50000	03-02-06	1,370,000.00	1,370,000.00	1,370,010.14
PSI	NTRD	CPI	67936	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	67937	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	67938	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	67939	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	67940	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	67941	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	67947	AIG FDG INC CP	4.50000	03-03-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	67948	AIG FDG INC CP	4.50000	03-03-06	17,000,000.00	17,000,000.00	17,000,000.00
PSI	NTRD	CPI	67950	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	67951	GE CAPITAL CORP CP	4.47000	02-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	67952	GE CAPITAL CORP CP	4.47000	02-01-06	37,222,000.00	37,222,000.00	37,222,000.00
CPI Total							834,098,000.00	834,098,000.00	834,078,588.32
PSI	NTRD	CTDM	66673	CAL TRUST MTA	0.00000	12-31-06	5,000,000.00	5,000,000.00	4,989,827.06
PSI	NTRD	CTDM	66967	CAL TRUST MTA	0.00000	12-31-06	497.53	497.53	496.51
PSI	NTRD	CTDM	66968	CAL TRUST MTA	0.00000	12-31-06	13,710.48	13,710.48	13,724.47
PSI	NTRD	CTDM	67221	CAL TRUST MTA	0.00000	12-31-06	14,658.34	14,658.34	14,658.34
PSI	NTRD	CTDM	67690	CAL TRUST MTA	0.00000	12-31-06	14,717.94	14,717.94	14,717.94
PSI	NTRD	CTDM	67958	CAL TRUST MTA	0.00000	12-31-06	16,121.47	16,121.47	16,121.47
CTDM Total							5,059,705.76	5,059,705.76	5,049,545.79
PSI	NTRD	FCDN	64177	FFCB D/N	3.10000	02-15-06	25,000,000.00	24,969,861.11	24,957,500.00
PSI	NTRD	FCDN	64798	FFCB D/N	3.51000	04-10-06	10,000,000.00	9,933,700.00	9,917,000.00
PSI	NTRD	FCDN	64799	FFCB D/N	3.51000	04-10-06	10,000,000.00	9,933,700.00	9,917,000.00
PSI	NTRD	FCDN	67213	FFCB D/N	4.19000	03-01-06	31,000,000.00	30,898,974.44	30,894,600.00
PSI	NTRD	FCDN	67483	FFCB D/N	4.45000	12-15-06	28,000,000.00	26,902,827.78	26,835,200.00
PSI	NTRD	FCDN	67608	FFCB D/N	4.44000	12-15-06	25,000,000.00	24,022,583.34	23,960,000.00
PSI	NTRD	FCDN	67659	FFCB D/N	4.44000	12-15-06	25,000,000.00	24,022,583.33	23,960,000.00
FCDN Total							154,000,000.00	150,684,230.00	150,441,300.00
PSI	NTRD	FFCB	58463	FFCB (CALLABLE)	3.05000	08-25-06	24,243,333.33	24,242,199.69	24,023,628.12
PSI	NTRD	FFCB	58717	FFCB (CALLABLE)	2.49000	03-22-06	10,435,000.00	10,435,000.00	10,402,390.63

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PSI	NTRD	FFCB	58835	FFCB	2.75000	09-22-06	39,950,000.00	39,928,748.06	39,450,625.00
PSI	NTRD	FFCB	59099	FFCB (CALLABLE)	2.57000	05-04-06	50,000,000.00	50,000,000.00	49,734,375.00
PSI	NTRD	FFCB	60805	FFCB (CALLABLE)	1.93000	03-15-06	50,000,000.00	49,999,421.49	49,828,125.00
PSI	NTRD	FFCB	61029	FFCB	2.00000	04-19-06	50,000,000.00	50,000,000.00	49,718,750.00
PSI	NTRD	FFCB	61030	FFCB (CALLABLE)	2.19000	04-19-06	18,830,000.00	18,829,503.46	18,729,965.63
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04-23-07	10,175,000.00	10,175,000.00	9,981,039.06
PSI	NTRD	FFCB	61104	FFCB	2.20000	04-26-06	50,000,000.00	49,995,972.60	49,718,750.00
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04-19-07	14,675,000.00	14,641,767.10	14,335,640.63
PSI	NTRD	FFCB	61282	FFCB	2.50000	05-10-06	9,000,000.00	9,000,000.00	8,946,562.50
PSI	NTRD	FFCB	61449	FFCB (CALLABLE)	3.75000	05-18-07	10,005,000.00	10,005,000.00	9,867,431.25
PSI	NTRD	FFCB	61593	FFCB (CALLABLE)	3.29000	06-21-06	6,000,000.00	6,000,000.00	5,968,125.00
PSI	NTRD	FFCB	61646	FFCB	2.12500	07-17-06	50,000,000.00	49,801,832.01	49,437,500.00
PSI	NTRD	FFCB	63366	FFCB (CALLABLE)	2.20000	06-16-06	22,000,000.00	21,928,882.00	21,800,625.00
PSI	NTRD	FFCB	63452	FFCB (CALLABLE)	2.99000	06-16-06	19,950,000.00	19,942,107.69	19,825,312.50
PSI	NTRD	FFCB	63498	FFCB	2.50000	03-15-06	25,000,000.00	24,984,490.87	24,937,500.00
PSI	NTRD	FFCB	63516	FFCB	2.50000	03-15-06	50,000,000.00	49,968,982.81	49,875,000.00
PSI	NTRD	FFCB	63517	FFCB	2.50000	03-15-06	31,745,000.00	31,725,307.19	31,665,637.50
PSI	NTRD	FFCB	63588	FFCB	2.05000	06-12-06	50,000,000.00	49,799,285.75	49,531,250.00
PSI	NTRD	FFCB	63589	FFCB	2.05000	06-12-06	50,000,000.00	49,799,285.75	49,531,250.00
PSI	NTRD	FFCB	64178	FFCB	1.85000	03-03-06	25,000,000.00	24,971,835.53	24,937,500.00
PSI	NTRD	FFCB	64179	FFCB	1.85000	03-03-06	25,935,000.00	25,905,782.18	25,870,162.50
PSI	NTRD	FFCB	64431	FFCB	4.90000	03-21-06	8,485,000.00	8,499,944.55	8,487,651.56
PSI	NTRD	FFCB	64454	FFCB	2.50000	03-15-06	14,600,000.00	14,582,852.33	14,563,500.00
PSI	NTRD	FFCB	64679	FFCB	2.50000	03-15-06	12,000,000.00	11,984,763.03	11,970,000.00
PSI	NTRD	FFCB	65406	FFCB	3.50000	06-14-06	7,245,000.00	7,241,800.61	7,215,567.19
PSI	NTRD	FFCB	66091	FFCB	3.75000	05-25-07	25,925,000.00	25,768,645.19	25,568,531.25
PSI	NTRD	FFCB	66092	FFCB	2.25000	09-01-06	17,975,000.00	17,786,076.11	17,722,226.56
PSI	NTRD	FFCB	66568	FFCB	4.07000	10-30-06	50,000,000.00	49,996,569.62	49,734,375.00
PSI	NTRD	FFCB	66609	FFCB	4.20000	10-03-06	25,000,000.00	24,996,757.81	24,906,250.00
PSI	NTRD	FFCB	66610	FFCB	4.20000	10-03-06	25,000,000.00	25,000,000.00	24,906,250.00
PSI	NTRD	FFCB	66859	FFCB	2.75000	09-29-06	29,700,000.00	29,373,634.90	29,319,468.75
PSI	NTRD	FFCB	67408	FFCB	4.11000	02-02-07	9,790,000.00	9,729,362.25	9,719,634.38
PSI	NTRD	FFCB	67447	FFCB	3.75000	06-13-07	50,000,000.00	49,427,766.06	49,296,875.00
PSI	NTRD	FFCB	67448	FFCB	3.75000	06-13-07	7,424,000.00	7,339,034.70	7,319,600.00
PSI	NTRD	FFCB	67449	FFCB	4.00000	04-16-07	8,535,000.00	8,470,526.22	8,449,650.00
PSI	NTRD	FFCB	67452	FFCB	1.87500	01-16-07	4,500,000.00	4,385,792.61	4,376,250.00
PSI	NTRD	FFCB	67481	FFCB	4.40000	03-26-07	50,000,000.00	49,866,393.27	49,750,000.00
PSI	NTRD	FFCB	67526	FFCB	4.60000	02-05-07	8,625,000.00	8,621,910.07	8,603,437.50
PSI	NTRD	FFCB	67551	FFCB	7.21000	04-04-07	4,500,000.00	4,626,168.39	4,619,531.25
PSI	NTRD	FFCB	67567	FFCB	4.65000	05-21-07	50,000,000.00	49,964,035.02	49,890,625.00

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PSI	NTRD	FFCB	67676	FFCB	6.60000	07-07-06	15,800,000.00	15,933,232.43	15,933,312.50
PSI	NTRD	FFCB	67688	FFCB	4.62500	01-03-07	20,000,000.00	19,995,371.90	19,962,500.00
PSI	NTRD	FFCB	67883	FFCB	4.62500	04-25-07	25,825,000.00	25,794,419.56	25,760,437.50
FFCB Total							1,163,872,333.33	1,161,465,460.81	1,156,192,818.76
PSI	NTRD	FFRN	67354	FFCB FRN	4.36125	06-19-07	50,000,000.00	49,993,153.36	49,990,000.00
FFRN Total							50,000,000.00	49,993,153.36	49,990,000.00
PSI	NTRD	FHLB	60868	FHLB (CALLABLE)	2.10000	07-21-06	25,000,000.00	25,000,000.00	24,703,125.00
PSI	NTRD	FHLB	60869	FHLB (CALLABLE)	2.10000	07-21-06	25,000,000.00	25,000,000.00	24,703,125.00
PSI	NTRD	FHLB	60870	FHLB (CALLABLE)	2.03000	06-30-06	25,000,000.00	24,997,734.18	24,734,375.00
PSI	NTRD	FHLB	60884	FHLB (CALLABLE)	2.10000	10-13-06	50,000,000.00	50,000,000.00	49,093,750.00
PSI	NTRD	FHLB	62264	FHLB	2.50000	03-13-06	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FHLB	62554	FHLB	2.50000	04-11-06	50,000,000.00	49,997,650.80	49,796,875.00
PSI	NTRD	FHLB	63190	FHLB	2.00000	02-27-06	50,000,000.00	49,964,779.74	49,906,250.00
PSI	NTRD	FHLB	63451	FHLB (CALLABLE)	2.05000	07-11-06	15,000,000.00	14,927,915.94	14,826,562.50
PSI	NTRD	FHLB	63453	FHLB (CALLABLE)	3.33000	01-04-07	50,000,000.00	50,000,000.00	49,333,490.00
PSI	NTRD	FHLB	63454	FHLB (CALLABLE)	3.05000	03-30-06	50,000,000.00	50,000,000.00	49,875,000.00
PSI	NTRD	FHLB	63477	FHLB (CALLABLE)	3.05000	03-30-06	12,005,000.00	12,005,000.00	11,974,987.50
PSI	NTRD	FHLB	63528	FHLB	2.50000	04-11-06	25,000,000.00	24,972,268.99	24,898,437.50
PSI	NTRD	FHLB	63541	FHLB	2.50000	03-13-06	12,450,000.00	12,442,648.57	12,418,875.00
PSI	NTRD	FHLB	63542	FHLB (CALLABLE)	3.05000	03-30-06	14,900,000.00	14,898,917.38	14,862,750.00
PSI	NTRD	FHLB	63590	FHLB	2.06000	06-16-06	25,000,000.00	24,895,059.87	24,765,625.00
PSI	NTRD	FHLB	66536	FHLB	4.12500	08-16-06	25,000,000.00	25,005,921.45	24,921,875.00
PSI	NTRD	FHLB	67422	FHLB	2.87500	02-15-07	50,000,000.00	49,064,897.20	49,000,000.00
PSI	NTRD	FHLB	67423	FHLB	2.87500	02-15-07	1,015,000.00	996,017.41	994,700.00
PSI	NTRD	FHLB	67443	FHLB	2.50000	02-24-06	6,300,000.00	6,292,288.10	6,292,125.00
PSI	NTRD	FHLB	67445	FHLB	3.37500	02-23-07	50,000,000.00	49,346,993.10	49,250,000.00
PSI	NTRD	FHLB	67446	FHLB	3.37500	02-23-07	25,000,000.00	24,673,496.55	24,625,000.00
PSI	NTRD	FHLB	67451	FHLB	4.62500	12-19-06	14,300,000.00	14,298,365.10	14,273,187.50
PSI	NTRD	FHLB	67558	FHLB	3.75000	05-15-07	25,000,000.00	24,699,287.06	24,656,250.00
PSI	NTRD	FHLB	67566	FHLB	4.87500	05-15-07	11,030,000.00	11,047,849.10	11,033,446.88
PSI	NTRD	FHLB	67569	FHLB	3.50000	05-15-07	18,950,000.00	18,658,155.11	18,636,140.63
PSI	NTRD	FHLB	67702	FHLB (CALLABLE)	4.50000	08-23-07	10,000,000.00	9,953,509.92	9,931,250.00
PSI	NTRD	FHLB	67734	FHLB	3.80000	12-29-06	25,150,000.00	24,959,285.56	24,922,078.13
PSI	NTRD	FHLB	67735	FHLB	2.78000	04-16-07	18,940,000.00	18,524,500.96	18,484,256.25
PSI	NTRD	FHLB	67736	FHLB (CALLABLE)	4.50000	08-23-07	8,500,000.00	8,459,153.98	8,441,562.50
PSI	NTRD	FHLB	67768	FHLB (CALLABLE)	4.25000	08-08-07	14,020,000.00	13,925,614.92	13,884,181.25
PSI	NTRD	FHLB	67782	FHLB (CALLABLE)	4.75000	07-26-07	50,000,000.00	50,000,000.00	49,875,000.00
PSI	NTRD	FHLB	67794	FHLB	5.37500	02-15-07	37,500,000.00	37,732,244.36	37,699,218.75

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PSI	NTRD	FHLB	67795	FHLB	2.87500	02-15-07	14,425,000.00	14,160,892.05	14,136,500.00
PSI	NTRD	FHLB	67855	FHLB (CALLABLE)	5.00000	01-28-08	20,000,000.00	19,998,005.49	19,975,000.00
FHLB Total							879,485,000.00	875,898,452.89	871,862,499.39
PSI	NTRD	FHLD	67209	FHLB D/N	4.22000	02-22-06	50,000,000.00	49,876,916.67	49,875,000.00
PSI	NTRD	FHLD	67210	FHLB D/N	4.22000	02-22-06	25,000,000.00	24,938,458.33	24,937,500.00
FHLD Total							75,000,000.00	74,815,375.00	74,812,500.00
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11-17-06	12,650,000.00	12,649,554.16	12,476,062.50
PSI	NTRD	FHLM	62360	FHLMC (CALLABLE)	3.12500	09-22-06	27,420,000.00	27,420,000.00	27,128,662.50
PSI	NTRD	FHLM	62422	FHLMC (CALLABLE)	3.00000	09-29-06	50,000,000.00	50,000,000.00	49,407,000.00
PSI	NTRD	FHLM	62423	FHLMC (CALLABLE)	3.00000	09-29-06	50,000,000.00	50,000,000.00	49,407,000.00
PSI	NTRD	FHLM	62471	FHLMC (CALLABLE)	2.02000	03-08-06	5,000,000.00	4,997,569.44	4,984,650.00
PSI	NTRD	FHLM	63036	FHLMC (CALLABLE)	2.00000	07-07-06	17,500,000.00	17,423,705.84	17,298,750.00
PSI	NTRD	FHLM	63097	FHLMC (CALLABLE)	2.00000	02-23-06	4,282,000.00	4,279,484.49	4,275,309.38
PSI	NTRD	FHLM	63136	FHLMC (CALLABLE)	3.03000	03-15-06	50,000,000.00	50,000,000.00	49,901,500.00
PSI	NTRD	FHLM	63137	FHLMC (CALLABLE)	3.03000	03-15-06	50,000,000.00	50,000,000.00	49,901,500.00
PSI	NTRD	FHLM	63138	FHLMC (CALLABLE)	3.03000	03-15-06	50,000,000.00	50,000,000.00	49,901,500.00
PSI	NTRD	FHLM	63499	FHLMC (CALLABLE)	2.50000	03-28-06	22,950,000.00	22,931,011.61	22,871,740.50
PSI	NTRD	FHLM	65615	FHLMC (CALLABLE)	4.00000	12-29-06	25,000,000.00	24,995,469.89	24,813,750.00
PSI	NTRD	FHLM	65755	FHLMC	2.75000	08-15-06	40,000,000.00	39,782,131.39	39,587,500.00
PSI	NTRD	FHLM	65878	FHLMC	2.75000	08-15-06	50,000,000.00	49,690,883.46	49,484,375.00
PSI	NTRD	FHLM	65892	FHLMC	2.75000	08-15-06	50,000,000.00	49,691,086.68	49,484,375.00
PSI	NTRD	FHLM	65896	FHLMC (CALLABLE)	3.00000	09-29-06	43,600,000.00	43,322,574.09	43,082,904.00
PSI	NTRD	FHLM	65915	FHLMC	2.75000	08-15-06	25,000,000.00	24,838,196.67	24,742,187.50
PSI	NTRD	FHLM	66082	FHLMC (CALLABLE)	4.05000	06-28-07	25,000,000.00	24,906,206.90	24,731,750.00
PSI	NTRD	FHLM	66093	FHLMC	3.75000	03-15-07	25,000,000.00	24,871,863.98	24,701,250.00
PSI	NTRD	FHLM	66103	FHLMC	2.85000	02-23-07	25,000,000.00	24,644,966.61	24,484,375.00
PSI	NTRD	FHLM	66513	FHLMC (CALLABLE)	4.12500	09-27-06	32,540,000.00	32,540,000.00	32,406,586.00
PSI	NTRD	FHLM	66514	FHLMC (CALLABLE)	4.12500	09-27-06	25,000,000.00	25,000,000.00	24,897,500.00
PSI	NTRD	FHLM	66515	FHLMC (CALLABLE)	4.12500	09-27-06	25,000,000.00	25,000,000.00	24,897,500.00
PSI	NTRD	FHLM	66535	FHLMC (CALLABLE)	4.17000	10-18-06	25,000,000.00	24,999,337.60	24,894,250.00
PSI	NTRD	FHLM	66593	FHLMC (CALLABLE)	4.25000	10-23-06	25,000,000.00	24,999,660.67	24,903,750.00
PSI	NTRD	FHLM	66594	FHLMC	2.27000	04-28-06	17,265,000.00	17,194,437.78	17,167,884.38
PSI	NTRD	FHLM	66611	FHLMC (CALLABLE)	4.25000	10-23-06	25,000,000.00	24,992,046.92	24,903,750.00
PSI	NTRD	FHLM	66612	FHLMC (CALLABLE)	4.25000	10-23-06	12,190,000.00	12,187,414.72	12,143,068.50
PSI	NTRD	FHLM	66627	FHLMC (CALLABLE)	4.50000	04-11-07	50,000,000.00	50,000,000.00	49,775,500.00
PSI	NTRD	FHLM	66689	FHLMC	3.80000	12-27-06	16,285,000.00	16,201,383.15	16,137,946.45
PSI	NTRD	FHLM	67259	FHLMC (CALLABLE)	5.00000	12-20-07	50,000,000.00	50,000,000.00	49,979,500.00
PSI	NTRD	FHLM	67297	FHLMC	4.25000	02-28-07	25,000,000.00	24,869,500.67	24,842,250.00

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PSI	NTRD	FHLM	67703	FHLMC	4.25000	02-28-07	50,000,000.00	49,798,854.42	49,684,500.00
PSI	NTRD	FHLM	67723	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,958,500.00
PSI	NTRD	FHLM	67748	FHLMC (CALLABLE)	4.80000	06-15-07	25,000,000.00	24,992,830.46	24,945,312.50
PSI	NTRD	FHLM	67758	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,958,500.00
PSI	NTRD	FHLM	67780	FHLMC (CALLABLE)	4.76250	02-09-07	50,000,000.00	50,000,000.00	49,906,250.00
PSI	NTRD	FHLM	67781	FHLMC (CALLABLE)	4.76000	02-09-07	30,000,000.00	29,985,505.18	29,943,750.00
PSI	NTRD	FHLM	67829	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,958,500.00
FHLM Total							1,281,682,000.00	1,279,205,676.78	1,273,970,939.21
PSI	NTRD	FHLM	67497	FHLMC D/N	4.29000	03-13-06	27,019,000.00	26,886,989.67	26,886,606.90
FHLM Total							27,019,000.00	26,886,989.67	26,886,606.90
PSI	NTRD	FLCQ	64266	RABOBANK NEDERLAND NY FRCD	4.28500	02-23-06	40,000,000.00	39,998,993.13	39,980,000.00
FLCQ Total							40,000,000.00	39,998,993.13	39,980,000.00
PSI	NTRD	FNMA	60249	FNMA (CALLABLE)	2.50000	05-12-06	25,000,000.00	25,003,708.13	24,851,562.50
PSI	NTRD	FNMA	60265	FNMA (CALLABLE)	2.21000	05-05-06	34,261,000.00	34,256,142.88	34,046,868.75
PSI	NTRD	FNMA	60266	FNMA (CALLABLE)	2.26000	05-17-06	25,000,000.00	25,000,000.00	24,828,125.00
PSI	NTRD	FNMA	60328	FNMA (CALLABLE)	2.25000	02-28-06	50,000,000.00	50,000,000.00	49,906,250.00
PSI	NTRD	FNMA	60329	FNMA (CALLABLE)	2.41000	02-13-06	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	FNMA	60556	FNMA (CALLABLE)	2.25000	02-17-06	50,000,000.00	50,001,126.91	49,953,125.00
PSI	NTRD	FNMA	60823	FNMA (CALLABLE)	1.75000	06-16-06	50,000,000.00	49,972,859.80	49,468,750.00
PSI	NTRD	FNMA	60824	FNMA (CALLABLE)	1.75000	06-16-06	15,000,000.00	14,991,857.94	14,840,625.00
PSI	NTRD	FNMA	60871	FNMA (CALLABLE)	2.00000	04-20-06	50,000,000.00	50,000,000.00	49,718,750.00
PSI	NTRD	FNMA	60882	FNMA (CALLABLE)	2.00000	04-20-06	50,000,000.00	49,998,397.26	49,718,750.00
PSI	NTRD	FNMA	60919	FNMA (CALLABLE)	2.12500	10-05-06	10,000,000.00	9,993,263.96	9,825,000.00
PSI	NTRD	FNMA	60954	FNMA (CALLABLE)	2.12000	04-21-06	50,000,000.00	50,000,000.00	49,718,750.00
PSI	NTRD	FNMA	61140	FNMA (CALLABLE)	3.00000	04-19-06	38,300,000.00	38,340,454.05	38,168,343.75
PSI	NTRD	FNMA	61177	FNMA	2.50000	06-15-06	25,000,000.00	24,996,962.32	24,804,687.50
PSI	NTRD	FNMA	61977	FNMA (CALLABLE)	3.03000	08-10-06	50,000,000.00	50,000,000.00	49,562,500.00
FNMA Total							572,561,000.00	572,554,773.25	569,380,837.50
PSI	NTRD	FRAM	64475	FFCB FRN	4.44438	09-24-07	25,000,000.00	25,000,000.00	25,001,500.00
PSI	NTRD	FRAM	64750	FFCB FRN	4.35163	04-13-07	25,000,000.00	24,998,506.85	25,003,500.00
PSI	NTRD	FRAM	67830	FFCB FRN	4.37000	02-12-09	25,000,000.00	25,006,418.82	24,984,000.00
FRAM Total							75,000,000.00	75,004,925.67	74,989,000.00
PSI	NTRD	FRAM2	65065	FHLB FRN	4.13000	05-05-06	25,000,000.00	25,000,000.00	25,000,000.00
FRAM2 Total							25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FRAQ	63942	FHLB FRN	4.15000	08-02-06	50,000,000.00	49,985,195.45	49,995,000.00
FRAQ Total							50,000,000.00	49,985,195.45	49,995,000.00

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PSI	NTRD	FRAQ2	57338	FHLB (CALLABLE)	2.27000	06-16-06	50,000,000.00	50,000,000.00	49,562,500.00
PSI	NTRD	FRAQ2	60296	FNMA (CALLABLE)	2.50000	02-17-06	50,000,000.00	50,000,000.00	49,953,125.00
PSI	NTRD	FRAQ2	62250	FHLMC (CALLABLE)	3.00000	09-14-06	50,000,000.00	50,000,000.00	49,470,500.00
FRAQ2 Total							150,000,000.00	150,000,000.00	148,986,125.00
PSI	NTRD	FRCDQ	64881	DEUTSCHE BANK AG NY FRCDQ	4.08000	04-18-06	25,000,000.00	25,000,000.00	24,987,500.00
FRCDQ Total							25,000,000.00	25,000,000.00	24,987,500.00
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12-01-08	174,038.56	174,028.26	181,581.39
HLPC Total							174,038.56	174,028.26	181,581.39
PSI	NTRD	MCPN	62341	FHLMC (CALLABLE)	3.70000	09-10-07	50,000,000.00	50,000,000.00	49,551,000.00
PSI	NTRD	MCPN	62421	FHLMC (CALLABLE)	4.00000	09-27-07	50,000,000.00	50,000,000.00	49,748,000.00
PSI	NTRD	MCPN	65842	FHLB (CALLABLE)	4.00000	07-13-06	50,000,000.00	49,995,561.64	49,890,625.00
PSI	NTRD	MCPN	67804	FHLB (CALLABLE)	4.50000	07-26-07	50,000,000.00	50,000,000.00	49,859,375.00
PSI	NTRD	MCPN	67840	FHLB (CALLABLE)	4.50000	12-21-06	10,000,000.00	9,997,116.07	9,981,250.00
MCPN Total							210,000,000.00	209,992,677.71	209,030,250.00
PSI	NTRD	MCSA	60268	FNMA (CALLABLE)	3.00000	08-10-06	50,000,000.00	50,000,000.00	49,609,375.00
PSI	NTRD	MCSA	60269	FNMA (CALLABLE)	3.00000	08-10-06	50,000,000.00	50,000,000.00	49,609,375.00
PSI	NTRD	MCSA	60604	FHLB	3.12000	09-22-06	50,000,000.00	50,000,000.00	49,484,375.00
PSI	NTRD	MCSA	60605	FHLB (CALLABLE)	3.00000	09-25-06	20,000,000.00	19,997,986.00	19,775,000.00
PSI	NTRD	MCSA	60606	FHLB (CALLABLE)	3.00000	09-25-06	5,000,000.00	5,000,000.00	4,943,750.00
PSI	NTRD	MCSA	60807	FHLB (CALLABLE)	3.00000	10-12-06	50,000,000.00	50,000,000.00	49,406,250.00
PSI	NTRD	MCSA	60808	FHLB (CALLABLE)	3.00000	10-12-06	50,000,000.00	50,000,000.00	49,406,250.00
PSI	NTRD	MCSA	60826	FHLB (CALLABLE)	3.00000	10-06-06	5,250,000.00	5,249,112.30	5,189,296.88
PSI	NTRD	MCSA	60978	FHLB (CALLABLE)	3.00000	04-28-06	50,000,000.00	50,000,000.00	49,796,875.00
PSI	NTRD	MCSA	60979	FHLB (CALLABLE)	3.10000	04-28-06	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	MCSA	60996	FNMA (CALLABLE)	3.00000	04-27-06	50,000,000.00	50,000,000.00	49,796,875.00
PSI	NTRD	MCSA	60997	FNMA (CALLABLE)	3.00000	04-27-06	50,000,000.00	50,000,000.00	49,796,875.00
PSI	NTRD	MCSA	61946	FHLMC (CALLABLE)	3.75000	08-03-07	50,000,000.00	50,000,000.00	49,662,000.00
PSI	NTRD	MCSA	61947	FHLMC (CALLABLE)	3.75000	08-03-07	3,215,000.00	3,215,000.00	3,193,266.60
PSI	NTRD	MCSA	62555	FHLMC (CALLABLE)	3.00000	10-13-06	50,000,000.00	50,000,000.00	49,546,875.00
PSI	NTRD	MCSA	62556	FHLB (CALLABLE)	3.37500	10-12-06	50,000,000.00	50,000,000.00	49,531,250.00
PSI	NTRD	MCSA	62985	FHLMC (CALLABLE)	3.10000	08-24-06	25,000,000.00	25,000,000.00	24,776,750.00
PSI	NTRD	MCSA	62986	FHLMC (CALLABLE)	3.10000	08-24-06	25,000,000.00	25,000,000.00	24,776,750.00
PSI	NTRD	MCSA	65808	FHLB (CALLABLE)	4.00000	07-26-07	50,000,000.00	50,000,000.00	49,734,375.00
PSI	NTRD	MCSA	67783	FHLB (CALLABLE)	4.62500	07-27-07	25,000,000.00	25,000,000.00	24,945,312.50
MCSA Total							758,465,000.00	758,462,098.30	752,793,375.98

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MMF	67957	GOLDMAN SACHS MMF	0.00000	02-15-06	7,122,853.00	7,122,853.00	7,122,853.00
		MMF Total					<u>7,122,853.00</u>	<u>7,122,853.00</u>	<u>7,122,853.00</u>
PSI	NTRD	NCD1	67074	CITIBANK NA CD	4.31000	02-22-06	50,000,000.00	50,000,000.00	49,992,446.50
PSI	NTRD	NCD1	67370	CITIBANK NA CD	4.43000	03-13-06	50,000,000.00	50,000,000.00	49,993,325.50
PSI	NTRD	NCD1	67540	WELLS FARGO BK NA CD	4.30000	02-06-06	50,000,000.00	50,000,000.00	49,998,230.00
PSI	NTRD	NCD1	67549	FIRST TENNESSEE BK NA CD	4.44000	03-21-06	50,000,000.00	50,000,659.37	49,990,663.50
PSI	NTRD	NCD1	67550	CITIBANK NA CD	4.45000	03-21-06	50,000,000.00	50,000,000.00	49,991,336.50
PSI	NTRD	NCD1	67643	WELLS FARGO BK NA CD	4.30000	02-06-06	50,000,000.00	50,000,000.00	49,998,270.50
PSI	NTRD	NCD1	67645	FIRST TENNESSEE BK NA CD	4.31000	02-01-06	50,000,000.00	50,000,000.00	49,999,725.00
PSI	NTRD	NCD1	67689	FIRST TENNESSEE BK NA CD	4.41000	03-06-06	50,000,000.00	50,000,454.94	49,991,765.00
PSI	NTRD	NCD1	67695	WELLS FARGO BK NA CD	4.31000	02-07-06	50,000,000.00	50,000,000.00	49,998,110.50
PSI	NTRD	NCD1	67812	FIRST TENNESSEE BK NA CD	4.52000	04-13-06	50,000,000.00	50,000,975.11	49,989,057.00
		NCD1 Total					<u>500,000,000.00</u>	<u>500,002,089.42</u>	<u>499,942,930.00</u>
PSI	NTRD	NOTE	61095	UST NOTE	1.50000	03-31-06	50,000,000.00	49,953,103.15	49,765,625.00
PSI	NTRD	NOTE	61096	UST NOTE	1.50000	03-31-06	50,000,000.00	49,953,103.15	49,765,625.00
PSI	NTRD	NOTE	61327	UST NOTE	2.25000	04-30-06	50,000,000.00	49,964,670.14	49,730,500.00
PSI	NTRD	NOTE	67477	UST NOTE	2.75000	06-30-06	50,000,000.00	49,688,197.54	49,642,500.00
PSI	NTRD	NOTE	67478	UST NOTE	2.75000	06-30-06	50,000,000.00	49,688,197.54	49,642,500.00
PSI	NTRD	NOTE	67479	UST NOTE	2.75000	06-30-06	50,000,000.00	49,688,197.54	49,642,500.00
PSI	NTRD	NOTE	67480	UST NOTE	2.75000	06-30-06	50,000,000.00	49,688,197.54	49,642,500.00
		NOTE Total					<u>350,000,000.00</u>	<u>348,623,666.60</u>	<u>347,831,750.00</u>
PSI	NTRD	TBIL	67528	UST BILL	4.19500	06-15-06	50,000,000.00	49,219,263.89	49,193,000.00
PSI	NTRD	TBIL	67529	UST BILL	4.19500	06-15-06	50,000,000.00	49,219,263.89	49,193,000.00
PSI	NTRD	TBIL	67530	UST BILL	4.19500	06-15-06	50,000,000.00	49,219,263.89	49,193,000.00
PSI	NTRD	TBIL	67531	UST BILL	4.19500	06-15-06	50,000,000.00	49,219,263.89	49,193,000.00
PSI	NTRD	TBIL	67532	UST BILL	4.19500	06-15-06	50,000,000.00	49,219,263.89	49,193,000.00
PSI	NTRD	TBIL	67533	UST BILL	4.19500	06-15-06	50,000,000.00	49,219,263.89	49,193,000.00
		TBIL Total					<u>300,000,000.00</u>	<u>295,315,583.34</u>	<u>295,158,000.00</u>
PSI	NTRD	YANK1	64421	RABOBANK NEDERLAND NY CD	3.23000	02-14-06	19,500,000.00	19,498,099.65	19,489,147.86
PSI	NTRD	YANK1	65060	RABOBANK NEDERLAND NY CD	3.23000	02-14-06	25,000,000.00	24,997,341.15	24,986,087.00
PSI	NTRD	YANK1	65912	RABOBANK NEDERLAND NY CD	3.23000	02-14-06	47,000,000.00	46,989,507.19	46,973,843.56
PSI	NTRD	YANK1	66170	DEUTSCHE BANK AG NY CD	4.25000	08-09-06	50,000,000.00	50,000,000.00	49,840,780.00
PSI	NTRD	YANK1	66745	DEUTSCHE BANK AG NY CD	4.31000	09-28-06	15,000,000.00	14,986,933.28	14,946,538.50
PSI	NTRD	YANK1	67051	ROYAL BK OF SCOTLAND PLC NY CD	4.77000	11-22-06	30,000,000.00	30,000,000.00	29,972,118.00
PSI	NTRD	YANK1	67229	BARCLAYS BK PLC SF CD	4.30000	02-01-06	50,000,000.00	50,000,000.00	49,999,690.50
PSI	NTRD	YANK1	67230	SVENSKA HANDELSBANKEN NY CD	4.35000	03-06-06	50,000,000.00	50,000,453.14	49,990,439.50
PSI	NTRD	YANK1	67274	LLOYDS TSB BK PLC NY CD	4.35000	02-28-06	50,000,000.00	50,000,371.20	49,992,205.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	67319	DEUTSCHE BANK AG NY CD	4.00000	02-21-06	35,000,000.00	34,992,093.12	34,987,785.00
PSI	NTRD	YANK1	67327	SVENSKA HANDELSBANKEN NY CD	4.33000	02-09-06	50,000,000.00	50,000,110.26	49,997,380.00
PSI	NTRD	YANK1	67345	BNP PARIBAS SF CD	4.32000	02-10-06	50,000,000.00	50,000,000.00	49,996,959.00
PSI	NTRD	YANK1	67346	UBS AG STAMFORD CD	4.32000	02-08-06	50,000,000.00	50,000,000.00	49,997,566.50
PSI	NTRD	YANK1	67424	UBS AG STAMFORD CD	4.41500	03-15-06	50,000,000.00	50,000,000.00	49,989,230.00
PSI	NTRD	YANK1	67434	BARCLAYS BK PLC SF CD	4.41500	03-14-06	50,000,000.00	50,000,000.00	49,992,363.00
PSI	NTRD	YANK1	67464	BNP PARIBAS SF CD	4.42000	03-15-06	50,000,000.00	50,000,000.00	49,992,510.50
PSI	NTRD	YANK1	67482	BK OF NOVA SCOTIA NY CD	4.48000	04-17-06	50,000,000.00	50,000,513.06	49,982,600.00
PSI	NTRD	YANK1	67487	SOCIETE GENERALE NY CD	4.32000	02-01-06	50,000,000.00	50,000,000.00	49,999,729.50
PSI	NTRD	YANK1	67488	ROYAL BK OF SCOTLAND PLC NY CD	4.30000	02-01-06	50,000,000.00	50,000,000.00	49,999,699.50
PSI	NTRD	YANK1	67511	BNP PARIBAS SF CD	4.43000	03-20-06	50,000,000.00	50,000,000.00	49,990,119.50
PSI	NTRD	YANK1	67512	SOCIETE GENERALE NY CD	4.32000	02-01-06	50,000,000.00	50,000,000.00	49,999,731.50
PSI	NTRD	YANK1	67514	ROYAL BK OF SCOTLAND PLC NY CD	4.30000	02-01-06	20,000,000.00	20,000,000.00	19,999,879.80
PSI	NTRD	YANK1	67547	TORONTO DOMINION BK NY CD	4.31000	02-02-06	50,000,000.00	50,000,013.82	49,999,438.50
PSI	NTRD	YANK1	67548	TORONTO DOMINION BK NY CD	4.31000	02-02-06	25,000,000.00	25,000,006.91	24,999,719.25
PSI	NTRD	YANK1	67559	BK OF MONTREAL CHICAGO CD	4.36000	02-21-06	50,000,000.00	50,000,275.71	49,994,692.50
PSI	NTRD	YANK1	67560	BK OF MONTREAL CHICAGO CD	4.36000	02-21-06	50,000,000.00	50,000,275.71	49,994,692.50
PSI	NTRD	YANK1	67576	CIBC NY CD	4.38000	02-22-06	50,000,000.00	50,000,289.49	49,995,063.50
PSI	NTRD	YANK1	67582	LLOYDS TSB BK PLC NY CD	4.38000	02-23-06	50,000,000.00	50,000,303.24	49,994,840.00
PSI	NTRD	YANK1	67599	SOCIETE GENERALE NY CD	4.38000	02-27-06	50,000,000.00	50,000,358.41	49,994,048.00
PSI	NTRD	YANK1	67601	CIBC NY CD	4.38000	02-27-06	50,000,000.00	50,000,358.41	49,994,048.00
PSI	NTRD	YANK1	67620	RABOBANK NEDERLAND NY CD	4.38000	02-28-06	50,000,000.00	50,000,000.00	49,995,015.00
PSI	NTRD	YANK1	67621	RABOBANK NEDERLAND NY CD	4.38000	02-28-06	50,000,000.00	50,000,000.00	49,995,015.00
PSI	NTRD	YANK1	67631	SVENSKA HANDELSBANKEN NY CD	4.39000	02-28-06	50,000,000.00	50,000,372.19	49,995,405.00
PSI	NTRD	YANK1	67646	SVENSKA HANDELSBANKEN NY CD	4.39000	03-01-06	50,000,000.00	50,000,385.98	49,992,040.00
PSI	NTRD	YANK1	67647	BARCLAYS BK PLC NY CD	4.28500	02-13-06	50,000,000.00	50,000,000.00	49,995,443.50
PSI	NTRD	YANK1	67651	BK OF MONTREAL CHICAGO CD	4.29000	02-01-06	50,000,000.00	50,000,000.00	49,999,697.50
PSI	NTRD	YANK1	67652	BK OF MONTREAL CHICAGO CD	4.29000	02-01-06	50,000,000.00	50,000,000.00	49,999,697.50
PSI	NTRD	YANK1	67677	BNP PARIBAS SF CD	4.47000	04-03-06	50,000,000.00	50,000,000.00	49,991,384.00
PSI	NTRD	YANK1	67679	ROYAL BK OF CANADA NY CD	4.47000	04-05-06	50,000,000.00	50,000,865.14	49,986,245.00
PSI	NTRD	YANK1	67684	RABOBANK NEDERLAND NY CD	4.29000	02-03-06	50,000,000.00	50,000,000.00	49,999,104.50
PSI	NTRD	YANK1	67692	ROYAL BK OF CANADA NY CD	4.47000	04-06-06	50,000,000.00	50,000,000.00	49,986,505.00
PSI	NTRD	YANK1	67693	CREDIT SUISSE NY CD	4.34500	02-06-06	50,000,000.00	50,000,000.00	49,998,503.50
PSI	NTRD	YANK1	67694	CREDIT SUISSE NY CD	4.34500	02-06-06	25,000,000.00	25,000,000.00	24,999,251.75
PSI	NTRD	YANK1	67696	ROYAL BK OF CANADA NY CD	4.31000	02-06-06	50,000,000.00	50,000,069.17	49,998,213.00
PSI	NTRD	YANK1	67708	SOCIETE GENERALE NY CD	4.32000	02-06-06	50,000,000.00	50,000,069.18	49,998,300.50
PSI	NTRD	YANK1	67714	ABN AMRO BK NV CD	4.32000	02-08-06	50,000,000.00	50,000,096.83	49,997,734.50
PSI	NTRD	YANK1	67715	ABN AMRO BK NV CD	4.32000	02-08-06	50,000,000.00	50,000,096.83	49,997,734.50
PSI	NTRD	YANK1	67737	UBS AG STAMFORD CD	4.35000	02-09-06	50,000,000.00	50,000,000.00	49,997,852.50
PSI	NTRD	YANK1	67752	CREDIT SUISSE NY CD	4.36000	02-09-06	50,000,000.00	50,000,000.00	49,997,977.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	67756	ABN AMRO BK NV CD	4.35000	02-13-06	50,000,000.00	50,000,165.97	49,996,718.50
PSI	NTRD	YANK1	67771	ABN AMRO BK NV CD	4.35500	02-14-06	50,000,000.00	50,000,179.80	49,996,574.00
PSI	NTRD	YANK1	67778	BK OF NOVA SCOTIA NY CD	4.35000	02-17-06	50,000,000.00	50,000,221.21	49,995,724.00
PSI	NTRD	YANK1	67779	BK OF NOVA SCOTIA NY CD	4.35000	02-17-06	50,000,000.00	50,000,221.21	49,995,724.00
PSI	NTRD	YANK1	67813	CREDIT SUISSE NY CD	4.53000	04-13-06	50,000,000.00	50,000,000.00	49,990,045.50
PSI	NTRD	YANK1	67833	BARCLAYS BK PLC NY CD	4.55000	04-18-06	50,000,000.00	50,000,000.00	49,991,783.00
PSI	NTRD	YANK1	67834	ROYAL BK OF CANADA NY CD	4.53500	04-20-06	50,000,000.00	50,000,535.47	49,989,945.00
PSI	NTRD	YANK1	67864	BK OF MONTREAL CHICAGO CD	4.46000	02-27-06	50,000,000.00	50,000,359.56	49,997,590.00
PSI	NTRD	YANK1	67865	TORONTO DOMINION BK NY CD	4.45000	02-27-06	50,000,000.00	50,000,359.56	49,997,216.50
PSI	NTRD	YANK1	67866	BARCLAYS BK PLC NY CD	4.49000	03-23-06	50,000,000.00	50,000,000.00	49,995,105.50
PSI	NTRD	YANK1	67873	ROYAL BK OF CANADA NY CD	4.56000	04-25-06	50,000,000.00	50,001,139.67	49,993,755.00
PSI	NTRD	YANK1	67909	UBS AG STAMFORD CD	4.52000	03-29-06	50,000,000.00	50,000,000.00	49,997,069.00
PSI	NTRD	YANK1	67910	BNP PARIBAS SF CD	4.59000	04-27-06	50,000,000.00	50,000,000.00	49,997,360.00
PSI	NTRD	YANK1	67914	BK OF NOVA SCOTIA PORTLAND CD	4.51000	03-31-06	50,000,000.00	50,000,799.26	49,991,680.00
PSI	NTRD	YANK1	67927	TORONTO DOMINION BK NY CD	3.75500	05-11-06	50,000,000.00	49,863,924.55	49,858,250.00
PSI	NTRD	YANK1	67943	DEUTSCHE BK NY CD	4.70000	06-30-06	50,000,000.00	50,000,000.00	49,989,785.00
PSI	NTRD	YANK1	67944	BNP PARIBAS SF CD	4.74000	07-31-06	50,000,000.00	50,000,000.00	49,992,635.00
PSI	NTRD	YANK1	67945	BARCLAYS BK PLC CD	4.55000	03-31-06	50,000,000.00	50,000,000.00	49,995,120.00
PSI	NTRD	YANK1	67946	RABOBANK NEDERLAND NV NY CD	4.74500	08-02-06	50,000,000.00	50,003,702.64	49,993,795.00
PSI	NTRD	YANK1	67953	SOCIETE GENERALE NY CD	4.61000	05-02-06	50,000,000.00	50,001,235.63	49,993,755.00
YANK1 Total							3,241,500,000.00	3,241,342,103.60	3,240,753,695.72
PSI-NTRD Total							16,293,005,930.65	16,260,350,385.45	16,237,842,049.35
PSI Historical Cost							<u>16,231,130,066.11</u>		

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AST	BOND	10283	U.S.T. BOND	10.37500	11-15-12	250,000.00	247,511.04	274,677.50
		BOND Total					250,000.00	247,511.04	274,677.50
		AST - ATTORNEY SETTLEMENT TRUST Total					250,000.00	247,511.04	274,677.50
SPI	BLPSI	STRP	65916	US TREASURY STRIPS	0.00000	08-15-07	500,000.00	472,077.27	466,555.00
SPI	BLPSI	STRP	65917	US TREASURY STRIPS	0.00000	08-15-06	500,000.00	490,594.70	488,150.00
SPI	BLPSI	STRP	67499	US TREASURY STRIPS	0.00000	02-15-07	500,000.00	478,424.78	476,925.00
		STRP Total					1,500,000.00	1,441,096.75	1,431,630.00
SPI	BLPSI	TBIL	66626	UST BILL	3.74500	03-30-06	500,000.00	497,035.21	496,700.00
SPI	BLPSI	TBIL	66923	UST BILL	4.12500	05-04-06	500,000.00	494,729.17	494,490.00
SPI	BLPSI	TBIL	67527	UST BILL	4.22000	06-22-06	500,000.00	491,735.84	491,515.00
		TBIL Total					1,500,000.00	1,483,500.22	1,482,705.00
		BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total					3,000,000.00	2,924,596.97	2,914,335.00
SPI	F5LA	BNOT	66120	BK OF AMERICA BK NOTE	3.90000	02-01-06	15,000,000.00	15,000,000.00	14,999,717.85
SPI	F5LA	BNOT	66952	BK OF AMERICA BK NOTE	4.21000	02-01-06	19,000,000.00	19,000,000.00	18,999,827.48
		BNOT Total					34,000,000.00	34,000,000.00	33,999,545.33
SPI	F5LA	CPD	66954	JP MORGAN CHASE & CO CP	4.17000	02-01-06	18,000,000.00	18,000,000.00	17,998,374.60
		CPD Total					18,000,000.00	18,000,000.00	17,998,374.60
SPI	F5LA	CPI	66950	TOYOTA MOTOR CREDIT CORP CP	4.17000	02-01-06	34,000,000.00	34,000,000.00	33,999,695.02
SPI	F5LA	CPI	66951	GE CAPITAL CORP CP	4.17000	02-02-06	34,000,000.00	34,000,000.00	33,999,391.06
		CPI Total					68,000,000.00	68,000,000.00	67,999,086.08
SPI	F5LA	FCDN	66163	FFCB D/N	3.93000	08-08-06	40,000,000.00	39,179,066.66	39,036,000.00
		FCDN Total					40,000,000.00	39,179,066.66	39,036,000.00
SPI	F5LA	FFCB	66141	FFCB	4.11000	02-02-07	25,000,000.00	24,960,737.57	24,820,312.50
		FFCB Total					25,000,000.00	24,960,737.57	24,820,312.50
SPI	F5LA	FHLB	66139	FHLB	4.00000	01-23-07	25,000,000.00	24,934,210.13	24,796,875.00
SPI	F5LA	FHLB	66159	FHLB	2.75000	05-15-06	20,000,000.00	19,927,454.48	19,893,750.00
SPI	F5LA	FHLB	66162	FHLB	3.25000	08-11-06	20,000,000.00	19,905,592.92	19,850,000.00
		FHLB Total					65,000,000.00	64,767,257.53	64,540,625.00
SPI	F5LA	FHLM	66140	FHLMC	2.37500	02-15-07	25,000,000.00	24,537,156.47	24,375,000.00
SPI	F5LA	FHLM	66160	FHLMC	3.75000	11-15-06	20,000,000.00	19,924,375.81	19,839,200.00
		FHLM Total					45,000,000.00	44,461,532.28	44,214,200.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	F5LA	FHLM	66158	FHLMC D/N	3.92000	05-10-06	25,000,000.00	24,730,500.00	24,697,500.00
		FHLMD Total					25,000,000.00	24,730,500.00	24,697,500.00
SPI	F5LA	NOTE	66161	USTN	2.50000	10-31-06	40,000,000.00	39,553,180.80	39,393,750.00
SPI	F5LA	NOTE	66165	USTN	2.50000	10-31-06	40,000,000.00	39,553,180.80	39,393,750.00
SPI	F5LA	NOTE	66166	USTN	2.75000	07-31-06	20,000,000.00	19,883,075.84	19,823,400.00
SPI	F5LA	NOTE	66167	USTN	2.75000	07-31-06	20,000,000.00	19,883,075.84	19,823,400.00
SPI	F5LA	NOTE	66168	USTN	3.12500	01-31-07	50,000,000.00	49,537,890.63	49,283,000.00
SPI	F5LA	NOTE	66169	USTN	3.12500	01-31-07	25,000,000.00	24,768,945.31	24,641,500.00
		NOTE Total					195,000,000.00	193,179,349.22	192,358,800.00
SPI	F5LA	YANK1	66134	ROYAL BK OF SCOTLAND PLC NY CD	3.89000	02-03-06	30,000,000.00	30,000,000.00	29,998,287.00
SPI	F5LA	YANK1	66135	BNP PARIBAS SF CD	3.92500	02-09-06	30,000,000.00	30,000,000.00	29,994,969.00
SPI	F5LA	YANK1	66136	BARCLAYS BK PLC NY CD	3.89000	02-06-06	25,000,000.00	25,000,000.00	24,997,147.50
SPI	F5LA	YANK1	66137	BARCLAYS BK PLC NY CD	4.04000	05-05-06	5,000,000.00	5,000,000.00	4,990,815.50
SPI	F5LA	YANK1	66138	RABOBANK NEDERLAND NY CD	4.04000	05-08-06	30,000,000.00	30,000,000.00	29,946,407.70
SPI	F5LA	YANK1	66164	HSBC BK USA CD	4.08000	05-10-06	20,000,000.00	20,000,000.00	19,963,514.00
SPI	F5LA	YANK1	66953	DEUTSCHE BANK NY CD	4.20000	02-01-06	25,000,000.00	25,000,000.00	24,999,766.25
		YANK1 Total					165,000,000.00	165,000,000.00	164,890,906.95
	F5LA - CHILDREN & FAMILIES FIRST 5 LA Total						680,000,000.00	676,278,443.26	674,555,350.46
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02-01-15	52,556.30	52,556.30	52,556.30
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03-01-15	211,850.85	211,850.85	211,850.85
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04-01-17	146,265.11	146,265.11	146,265.11
SPI	GF	1TRD	14004	FLYING TRIANGLE LOAN	5.50000	08-01-12	50,779.05	50,779.05	50,779.05
SPI	GF	1TRD	15858	FLYING TRIANGLE LOAN	5.50000	07-01-13	38,768.74	38,768.74	38,768.74
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	01-01-14	107,016.92	107,016.92	107,016.92
SPI	GF	1TRD	17270	FLYING TRIANGLE LOAN	5.50000	04-01-14	169,942.34	169,942.34	169,942.34
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04-24-14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE LOAN	5.50000	05-01-14	61,968.55	61,968.55	61,968.55
		1TRD Total					1,101,647.86	1,101,647.86	1,101,647.86
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09-02-21	5,435,000.00	5,435,000.00	5,435,000.00
		LTBD Total					5,435,000.00	5,435,000.00	5,435,000.00
	GF - GENERAL FUND Total						6,536,647.86	6,536,647.86	6,536,647.86
SPI	LACC1	GIC6	66690	LACCD 2005-06 GIC	4.07200	07-31-06	294,000,000.00	294,000,000.00	294,000,000.00
		GIC6 Total					294,000,000.00	294,000,000.00	294,000,000.00
	LACC1 - LA COMMUNITY COLLEGE DISTRICT Total						294,000,000.00	294,000,000.00	294,000,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LACOE	GIC5	65809	RBCFPF-ALHAMBRA USD	3.72000	06-27-06	5,034,031.54	5,034,031.54	5,034,031.54
SPI	LACOE	GIC5	65810	RBCFPF-BURBANK USD	3.72000	06-27-06	3,254,814.68	3,254,814.68	3,254,814.68
SPI	LACOE	GIC5	65811	RBCFPF-GLENDALE CCD	3.72000	06-27-06	2,518,934.63	2,518,934.63	2,518,934.63
SPI	LACOE	GIC5	65812	RBCFPF-HAWTHORNE SD	3.72000	06-27-06	4,993.71	4,993.71	4,993.71
SPI	LACOE	GIC5	65813	RBCFPF-LA CANADA USD	3.72000	06-27-06	1,052,214.77	1,052,214.77	1,052,214.77
SPI	LACOE	GIC5	65814	RBCFPF-PALMDALE SD	3.72000	06-27-06	5,550,141.29	5,550,141.29	5,550,141.29
SPI	LACOE	GIC5	65815	RBCFPF-REDONDO BEACH USD	3.72000	06-27-06	174,365.68	174,365.68	174,365.68
GIC5 Total							17,589,496.30	17,589,496.30	17,589,496.30
LACOE - LAC OFFICE OF EDUCATION Total							17,589,496.30	17,589,496.30	17,589,496.30
SPI	LAUSD1	GIC04	66817	AIGMFC GIC 2005-06	4.56200	10-18-06	143,500,000.00	143,500,000.00	143,500,000.00
GIC04 Total							143,500,000.00	143,500,000.00	143,500,000.00
LAUSD1 - LA UNIFIED SCHOOL DISTRICT Total							143,500,000.00	143,500,000.00	143,500,000.00
SPI	LAUSDWC	CPI	66944	GE CAPITAL CORP CP	4.17000	02-02-06	10,000,000.00	10,000,000.00	9,999,820.90
SPI	LAUSDWC	CPI	66945	GE CAPITAL CORP CP	4.22000	03-03-06	5,000,000.00	5,000,000.00	4,998,840.10
SPI	LAUSDWC	CPI	66946	TOYOTA MOTOR CREDIT CORP CP	4.15000	02-02-06	10,000,000.00	10,000,000.00	9,999,809.70
SPI	LAUSDWC	CPI	66947	TOYOTA MOTOR CREDIT CORP CP	4.19000	03-03-06	5,000,000.00	5,000,000.00	4,998,709.20
CPI Total							30,000,000.00	30,000,000.00	29,997,179.90
SPI	LAUSDWC	FCDN	67663	FFCB D/N	4.24000	03-31-06	12,000,000.00	11,918,026.67	11,916,000.00
FCDN Total							12,000,000.00	11,918,026.67	11,916,000.00
SPI	LAUSDWC	FHLB	64962	FHLB	3.25000	07-21-06	30,000,000.00	29,949,890.83	29,803,125.00
FHLB Total							30,000,000.00	29,949,890.83	29,803,125.00
SPI	LAUSDWC	FHLMD	64959	FHLMC D/N	3.36000	04-04-06	30,000,000.00	29,823,600.00	29,772,000.00
FHLMD Total							30,000,000.00	29,823,600.00	29,772,000.00
SPI	LAUSDWC	NOTE	64960	USTN	1.50000	03-31-06	20,000,000.00	19,944,341.58	19,906,250.00
SPI	LAUSDWC	NOTE	64963	USTN	2.75000	07-31-06	20,000,000.00	19,936,298.08	19,823,400.00
SPI	LAUSDWC	NOTE	64964	USTN	2.37500	08-31-06	25,000,000.00	24,851,343.31	24,686,500.00
SPI	LAUSDWC	NOTE	64965	USTN	2.50000	10-31-06	25,000,000.00	24,824,972.10	24,621,093.75
SPI	LAUSDWC	NOTE	66262	USTN	3.62500	06-30-07	20,000,000.00	19,887,963.47	19,746,000.00
SPI	LAUSDWC	NOTE	66263	USTN	3.00000	11-15-07	30,000,000.00	29,475,698.26	29,217,187.50
SPI	LAUSDWC	NOTE	66942	USTN	2.25000	04-30-06	10,000,000.00	9,952,686.10	9,946,100.00
SPI	LAUSDWC	NOTE	66943	USTN	1.50000	03-31-06	10,000,000.00	9,958,820.74	9,953,125.00
NOTE Total							160,000,000.00	158,832,123.64	157,899,656.25
LAUSDWC - LAUSD WORKERS COMP Total							262,000,000.00	260,523,641.14	259,387,961.15

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	MAST	BOND	10524	UST BOND	10.37500	11-15-12	75,000.00	74,249.32	82,403.25
SPI	MAST	BOND	18810	UST BOND	7.25000	05-15-16	85,000.00	87,219.21	103,235.15
BOND Total							160,000.00	161,468.53	185,638.40
MAST - MGMT ATTORNEY SETTLEMENT TRUST Total							160,000.00	161,468.53	185,638.40
SPI	MTSAC	FCDN	67017	FFCB D/N	4.05000	02-08-06	5,000,000.00	4,996,062.50	4,996,000.00
FCDN Total							5,000,000.00	4,996,062.50	4,996,000.00
SPI	MTSAC	FHLB	62064	FHLB	2.50000	03-15-06	5,250,000.00	5,249,046.99	5,236,875.00
SPI	MTSAC	FHLB	66280	FHLB	1.87500	06-15-06	1,500,000.00	1,488,264.85	1,485,000.00
FHLB Total							6,750,000.00	6,737,311.84	6,721,875.00
SPI	MTSAC	FHLD	67045	FHLB D/N	4.14000	02-15-06	2,750,000.00	2,745,572.50	2,745,325.00
FHLD Total							2,750,000.00	2,745,572.50	2,745,325.00
SPI	MTSAC	FHLM	62065	FHLMC	1.87500	02-15-06	5,250,000.00	5,248,549.62	5,245,078.13
SPI	MTSAC	FHLM	62484	FHLMC	2.37500	04-15-06	3,000,000.00	2,999,555.93	2,985,937.50
SPI	MTSAC	FHLM	66281	FHLMC	2.75000	08-15-06	1,500,000.00	1,489,125.21	1,484,531.25
FHLM Total							9,750,000.00	9,737,230.76	9,715,546.88
SPI	MTSAC	FHLMD	66279	FHLMC D/N	3.91000	05-10-06	2,000,000.00	1,978,495.00	1,975,800.00
SPI	MTSAC	FHLMD	66282	FHLMC D/N	3.92000	06-15-06	2,000,000.00	1,970,600.00	1,966,400.00
SPI	MTSAC	FHLMD	66283	FHLMC D/N	3.96500	07-31-06	1,250,000.00	1,225,081.08	1,221,375.00
SPI	MTSAC	FHLMD	67018	FHLMC D/N	4.30000	05-09-06	8,000,000.00	7,906,355.56	7,904,000.00
FHLMD Total							13,250,000.00	13,080,531.64	13,067,575.00
MTSAC - MT SAN ANTONIO CCD Total							37,500,000.00	37,296,709.24	37,246,321.88
SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01-05-09	165,000.00	164,903.46	161,184.38
FFCB Total							165,000.00	164,903.46	161,184.38
SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09-09-08	365,000.00	365,000.00	358,840.63
SPI	SANIT	FHLB	61958	FHLB (CALLABLE)	4.40000	08-05-09	100,000.00	100,000.00	98,218.75
SPI	SANIT	FHLB	61959	FHLB (CALLABLE)	3.65000	08-03-07	65,000.00	64,984.75	63,903.13
SPI	SANIT	FHLB	64546	FHLB (CALLABLE)	5.14500	04-13-10	260,000.00	260,000.00	258,700.00
FHLB Total							790,000.00	789,984.75	779,662.51
SPI	SANIT	FHLM	63292	FHLMC (CALLABLE)	4.41500	12-28-09	228,000.00	228,000.00	223,718.16
SPI	SANIT	FHLM	63364	FHLMC (CALLABLE)	4.33000	12-30-09	149,000.00	149,000.00	145,841.20
SPI	SANIT	FHLM	66176	FHLMC (CALLABLE)	5.12500	08-25-10	171,000.00	171,000.00	170,182.62
FHLM Total							548,000.00	548,000.00	539,741.98

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SPI	SANIT	FNMA	56407	FNMA (CALLABLE)	3.71000	04-30-08	12,000.00	12,000.00	11,726.25
SPI	SANIT	FNMA	58039	FNMA (CALLABLE)	3.57000	08-06-08	272,000.00	272,000.00	264,180.00
SPI	SANIT	FNMA	59555	FNMA (CALLABLE)	4.06000	12-16-08	7,000.00	7,000.00	6,855.63
SPI	SANIT	FNMA	59962	FNMA (CALLABLE)	4.04000	01-20-09	656,000.00	656,000.00	641,650.00
SPI	SANIT	FNMA	59998	FNMA (CALLABLE)	4.10000	01-20-09	640,000.00	640,000.00	627,000.00
FNMA Total							1,587,000.00	1,587,000.00	1,551,411.88
SPI	SANIT	NOTE	49241	USTN	4.62500	05-15-06	162,000.00	162,367.94	162,037.26
SPI	SANIT	NOTE	50261	USTN	3.50000	11-15-06	96,000.00	95,361.51	95,185.92
SPI	SANIT	NOTE	52121	USTN	4.37500	05-15-07	127,000.00	127,211.89	126,697.74
SPI	SANIT	NOTE	54206	USTN	7.00000	07-15-06	129,000.00	131,419.09	130,340.31
SPI	SANIT	NOTE	54208	USTN	3.25000	08-15-07	129,000.00	129,560.17	126,551.58
SPI	SANIT	NOTE	54317	USTN	3.50000	11-15-06	228,000.00	229,617.87	226,066.56
SPI	SANIT	NOTE	57740	USTN	6.25000	02-15-07	157,000.00	163,913.59	159,606.20
SPI	SANIT	NOTE	57741	USTN	4.37500	05-15-07	162,000.00	166,867.06	161,614.44
SPI	SANIT	NOTE	57742	USTN	3.00000	11-15-07	144,000.00	146,159.78	140,242.50
SPI	SANIT	NOTE	57743	USTN	3.00000	02-15-08	107,000.00	108,651.16	103,856.88
SPI	SANIT	NOTE	57744	USTN	2.62500	05-15-08	107,000.00	107,804.58	102,665.43
SPI	SANIT	NOTE	57748	USTN	5.62500	02-15-06	110,000.00	110,173.55	110,042.90
SPI	SANIT	NOTE	57749	USTN	2.00000	05-15-06	121,000.00	121,158.89	120,144.53
SPI	SANIT	NOTE	57750	USTN	7.00000	07-15-06	165,000.00	168,875.47	166,714.35
SPI	SANIT	NOTE	57751	USTN	3.50000	11-15-06	183,000.00	185,465.90	181,448.16
SPI	SANIT	NOTE	57752	USTN	3.25000	08-15-07	143,000.00	145,583.65	140,285.86
SPI	SANIT	NOTE	60932	USTN	1.50000	03-31-06	272,000.00	271,954.41	270,725.00
SPI	SANIT	NOTE	62497	USTN	3.37500	09-15-09	1,000.00	1,000.00	962.81
SPI	SANIT	NOTE	66854	USTN	4.25000	10-15-10	111,000.00	110,663.65	109,790.10
NOTE Total							2,654,000.00	2,683,810.16	2,634,978.53
SANIT - SANITATION DISTRICT Total							5,744,000.00	5,773,698.37	5,666,979.28
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12-31-06	348,364.31	348,364.31	348,364.31
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12-31-06	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12-31-06	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12-31-06	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12-31-06	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12-31-06	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12-31-06	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12-31-06	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12-31-06	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12-31-06	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12-31-06	275,858.99	275,858.99	275,858.99

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SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12-31-06	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12-31-06	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12-31-06	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12-31-06	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12-31-06	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12-31-06	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12-31-06	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12-31-06	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12-31-06	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12-31-06	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12-31-06	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12-31-06	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12-31-06	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12-31-06	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12-31-06	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12-31-06	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12-31-06	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12-31-06	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12-31-06	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12-31-06	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12-31-06	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12-31-06	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12-31-06	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12-31-06	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12-31-06	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12-31-06	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12-31-06	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12-31-06	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12-31-06	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12-31-06	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12-31-06	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12-31-06	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12-31-06	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12-31-06	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12-31-06	363,715.38	363,715.38	363,715.38
CTDQ Total							39,500,000.00	39,500,000.00	39,500,000.00
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,500,000.00	39,500,000.00	39,500,000.00
SPI	SCP61	FHLB	60904	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,946,562.50
FHLB Total							3,000,000.00	3,000,000.00	2,946,562.50

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCP61	YANK1	67500	BARCLAYS BK NY CD	4.56000	06-15-06	5,000,000.00	5,000,000.00	4,998,615.60
		YANK1 Total					5,000,000.00	5,000,000.00	4,998,615.60
		SCP61 - SCAQMD-GENERAL FUND Total					8,000,000.00	8,000,000.00	7,945,178.10
SPI	SCP6F	FHLB	60906	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,946,562.50
		FHLB Total					3,000,000.00	3,000,000.00	2,946,562.50
		SCP6F - SCAQMD-Mobile Source Air Total					3,000,000.00	3,000,000.00	2,946,562.50
SPI	SCP88	YANK1	67507	DEUTSCHE BANK NY CD	4.67000	09-14-06	5,000,000.00	5,000,000.00	4,995,835.25
		YANK1 Total					5,000,000.00	5,000,000.00	4,995,835.25
		SCP88 - SC-BP ARCO SETTLE PROJ FD Total					5,000,000.00	5,000,000.00	4,995,835.25
SPI	SCU5F	FHLB	60905	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,946,562.50
		FHLB Total					3,000,000.00	3,000,000.00	2,946,562.50
		SCU5F - SCAQMD-CLEAN FUEL PROGRAM FUND Total					3,000,000.00	3,000,000.00	2,946,562.50
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12-31-06	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12-31-06	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12-31-06	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12-31-06	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12-31-06	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12-31-06	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12-31-06	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12-31-06	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12-31-06	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12-31-06	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12-31-06	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12-31-06	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12-31-06	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12-31-06	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12-31-06	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12-31-06	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12-31-06	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12-31-06	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12-31-06	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12-31-06	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12-31-06	132,458.88	132,458.88	132,458.88

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12-31-06	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12-31-06	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12-31-06	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12-31-06	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12-31-06	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12-31-06	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12-31-06	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12-31-06	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12-31-06	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12-31-06	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12-31-06	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12-31-06	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12-31-06	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12-31-06	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12-31-06	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12-31-06	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12-31-06	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12-31-06	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12-31-06	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12-31-06	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12-31-06	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12-31-06	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12-31-06	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12-31-06	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12-31-06	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12-31-06	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12-31-06	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12-31-06	108,222.63	108,222.63	108,222.63
CTDQ Total							11,955,683.03	11,955,683.03	11,955,683.03
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							11,955,683.03	11,955,683.03	11,955,683.03
SPI	SSTF	BOND	40242	UST BOND	11.25000	02-15-15	225,000.00	228,730.78	335,398.50
BOND Total							225,000.00	228,730.78	335,398.50
SSTF - SILCOTT SETTLEMENT TRUST FUND Total							225,000.00	228,730.78	335,398.50
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12-31-06	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12-31-06	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12-31-06	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12-31-06	96,741.95	96,741.95	96,741.95

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12-31-06	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12-31-06	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12-31-06	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12-31-06	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12-31-06	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12-31-06	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12-31-06	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12-31-06	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12-31-06	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12-31-06	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12-31-06	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12-31-06	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12-31-06	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12-31-06	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12-31-06	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12-31-06	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12-31-06	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12-31-06	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12-31-06	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12-31-06	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12-31-06	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12-31-06	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12-31-06	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12-31-06	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12-31-06	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12-31-06	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12-31-06	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12-31-06	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12-31-06	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12-31-06	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12-31-06	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12-31-06	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12-31-06	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12-31-06	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12-31-06	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12-31-06	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12-31-06	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12-31-06	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12-31-06	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12-31-06	56,867.52	56,867.52	56,867.52

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12-31-06	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12-31-06	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12-31-06	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12-31-06	105,862.06	105,862.06	105,862.06
CTDQ Total							<u>11,694,904.27</u>	<u>11,694,904.27</u>	<u>11,694,904.27</u>
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							<u>11,694,904.27</u>	<u>11,694,904.27</u>	<u>11,694,904.27</u>
SPI	WCUSD	FHLB	63023	FHLB	2.50000	03-15-06	500,000.00	499,796.67	498,750.00
SPI	WCUSD	FHLB	63037	FHLB	3.00000	05-15-06	2,000,000.00	2,000,450.86	1,990,625.00
SPI	WCUSD	FHLB	63041	FHLB	5.37500	02-15-06	500,000.00	500,471.30	500,156.25
SPI	WCUSD	FHLB	63061	FHLB	2.87500	05-23-06	500,000.00	499,952.63	497,343.75
FHLB Total							<u>3,500,000.00</u>	<u>3,500,671.46</u>	<u>3,486,875.00</u>
SPI	WCUSD	FHLM	63060	FHLMC	2.37500	04-15-06	500,000.00	499,535.78	497,656.25
FHLM Total							<u>500,000.00</u>	<u>499,535.78</u>	<u>497,656.25</u>
WCUSD - WEST COVINA UNIFIED SCHOOL DISTRICT Total							<u>4,000,000.00</u>	<u>4,000,207.24</u>	<u>3,984,531.25</u>
SPI Total							<u>1,536,655,731.46</u>	<u>1,531,211,738.03</u>	<u>1,528,162,063.23</u>
SPI Historical Cost								<u>1,525,875,654.98</u>	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/06
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
07-02-97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>\$36,056,230.27</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$36,056,230.27</u></u> (1)

NOTE:

- (1) December 31, 2005
- (2) November 30, 2005
- (3) October 31, 2005
- (4) September 30, 2005
- (5) August 31, 2005
- (6) June 30, 2005
- (7) April 30, 2005
- (8) March 31, 2005

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/06
 TRUSTEE: BNY TRUST CO. N.A.
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
12-11-96	CFD #2/CI 2656-M SERIES A & B	711,192.95
	FLOOD CONTROL REFUNDING SER 2003A	19,650,966.36
08-01-93	LOS ANGELES COUNTY FLOOD CONTROL REFUNDING	0.00
12-11-86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	5,635,825.96
05-01-96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING	68,333,869.20
10-15-96	MULTIPLE CAP V SER A	33,379,007.90
06-03-97	MULTIPLE CAP V SER B	107,563,663.06
04-01-00	MULTIPLE CAP VI SER A	95,000,628.00
08-13-87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
	C.I. 2658M	<u>279,058.10</u>
BNY WESTERN TRUST - TRUSTEE SUBTOTAL		\$330,554,211.53 (1)

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/06
 TRUSTEE: BNY WESTERN TRUST
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,337.62
	ROSEMEAD ELEM SD COP 1996	262,678.50
	LACOE PROJ AND LEASE PYMT FD	330.10
	LACCD 2001A - INTEREST AND PRINCIPAL	0.00
	LACCD 2003 SER A, B & C INT FD	2,685,096.25
	LACCD 2004 SER A & B INTEREST AND PRINCIPAL	2,624,697.22
	LACCD 2005 PAYING AGENT ACCOUNT	0.00
	LACCD 2005 COST OF ISSUANCE ACCOUNT	70,581.37
	LA COUNTY 1986 PENSION CERT FUND	<u>2,866,126.43</u>
	BNY WESTERN TRUST - SCHOOLS SUBTOTAL	<u>8,510,847.49</u>
	BNY WESTERN TRUST - TRUSTEE TOTAL	<u><u>\$339,065,059.02</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/06
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
11-01-00	ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A	\$12,208,095.41
12-01-98	DISNEY PROJECT (Partial Refund), 1998	5,646,461.93
02-09-93	DISNEY PROJECT, 1993	7,443,631.55
	GAP LOAN RECEIVABLE NOTES	399,696,801.00
	LAC-CAL 2002, SER A	1,037,352.66
	LAC-CAL 2004, SER A	1,036,442.63
07-01-93	MARINA DEL REY FINANCING, SERIES A	370,341.69
11-01-97	MASTER REFUNDING 1997, SERIES A	21,286,525.61
12/09/92	MASTER REFUNDING PROJECT, 1992	10,081,000.00
	MASTER REFUNDING 2002, SERIES A	3,067,233.72
	MASTER REFUNDING 2002B	2,527,743.56
	MASTER REFUNDING 2005A	40,232,059.37
12-01-93	MULTIPLE CAPITAL FACILITIES PROJECT IV	48,172,920.96
12-11-96	COMMUNITY FACILITIES DIST. NO. 2	680,626.26
	COMMUNITY FACILITIES DIST. NO. 3	11,556,571.96
05-19-94	COMMUNITY FACILITIES DIST. NO. 5	0.00
	ENERGY SAVING EQUIPMENT PROJECT 1995	0.00
08-01-96	MASTER REFUNDING PROJECT 1996 SER A & B	97,002,069.23
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	281,392,310.95
	PARK AND OPEN SPACE 1997A ESCROW	213,867,589.88
	U.S. BANK TRUST - TRUSTEE SUBTOTAL	<u>\$1,157,305,778.37 (1)</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/06
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 2003 GO REF SER A	18,742,678.49
	ACTON AGUA DULCE 1999A COP	183,457.62
	BEVERLY HILLS USD GOB 1995 SER A	0.00 (7)
	CENTINELA VALLEY UNION HSD GOB 2000 A&B	19,337,389.03 (5)
	DOWNEY USD GOB 96 SER A	0.00 (4)
	INGLEWOOD USD 2000 COP SER B	311,430.32
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	2,396,073.04
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	955,616.62
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	12,112,904.41
	POMONA USD GOB SER A,B,C,D 1998	23,721,491.15
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00 (3)
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	1,406,530.21
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	387,006.59
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00 (6)
	SANTA MONICA-MALIBU USD 1998 ELEC GOB SER 2001	0.00 (8)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00
	U.S. BANK SCHOOLS - SUBTOTAL	<u>79,554,577.48</u>
	U.S. BANK TRUSTEE TOTAL	<u><u>1,236,860,355.85</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 01/31/06
 TRUSTEE: GREAT WEST LIFE
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	Artisan Mid Cap Fund	\$39,178,396.43
	Capital Guardian International (NON US)	20,256,264.98
	Delaware International Equity Fund	62,049,415.76
	DIA Medium Size Company fund	386,812,910.35
	LA County Holding Account	5,235,359.29
	Los Angeles County Investment Fund	4,258,032.57
	Los Angeles County Stable Income Fund	1,559,271,821.23
	Pimco High Yield Fund-Institutional	34,390,608.76
	Pre-Assembled Portfolio A	32,692,550.62
	Pre-Assembled Portfolio B	19,191,854.80
	Pre-Assembled Portfolio C	45,029,167.62
	Pre-Assembled Portfolio D	170,013,302.78
	Pre-Assembled Portfolio E	88,385,622.65
	Small Cap Equity Managed by Brandywine	289,382,566.21
	State Street S & P 500 Flagship Series C	509,583,107.92
	Washington Mutual Bank Fund	67,817,726.26
		<hr/>
	GREAT WEST LIFE - TRUSTEE TOTAL	<u><u>\$3,333,548,708.23</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/06
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	81,857.85
	SPECIAL SAFEKEEPING (KNOX-KEENE)	303,503.86
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>201,710,413.91</u>
	TREASURER TOTAL	<u><u>202,095,775.62</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/06
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$90,895,000.00
	CASH AND EQUIVALENTS	<u>0.00</u>
	PFM - TRUSTEE TOTAL	<u><u>\$90,895,000.00</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/06
MANAGER: TCW
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>422,553.58</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$422,553.58</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/06
TRUSTEE: UNION BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LAC-CAL 2001, SERIES A	1,054,604.97 (1)
	EAST WHITTIER CITY SD 1997 SER A	<u>228,902.25</u>
	UNION BANK TOTAL	<u><u>\$1,283,507.22</u></u>

ISSUE DATE	FUND TITLE	FUND BALANCE
01-27-93	CONCERT HALL GIFT ASSIGNMENT	<u>\$4,891,490.03 (1)</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$4,891,490.03</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 01/31/06
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
66979	CIBC NY FRN	4.38	02-14-06	50,000,000.00	50,001,047.96	Cpn rate=3mo US\$LIBOR +5bp. Iss'd under Yankee CD Prog.
66980	CIBC NY FRN	4.38	02-14-06	10,000,000.00	10,000,209.59	Cpn rate=3mo US\$LIBOR +5bp. Iss'd under Yankee CD Prog.
63408	WELLS FARGO & CO FRN	4.54	03-03-06	35,000,000.00	35,003,422.57	Cpn rate=3mo US\$LIBOR +10bp. Add'l \$250MM iss'd 02/26/03. Eff 03/03/03.
65258	WELLS FARGO & CO FRN	4.57	06-12-06	25,000,000.00	25,012,335.83	Cpn rate=3mo US\$LIBOR +9bp.
67034	CITIGROUP GLBL MKTS FRN	4.75	07-25-06	18,000,000.00	18,012,528.00	Cpn rate=3mo US\$LIBOR +12.5bp. Series M.
64474	WELLS FARGO & CO FRN	4.58	09-15-06	15,000,000.00	15,011,521.00	Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.
67088	WELLS FARGO & CO FRN	4.58	09-15-06	50,000,000.00	50,035,350.68	Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.
66885	BK OF AMERICA NA FRN	4.56	11-07-06	25,000,000.00	25,000,000.00	Cpn+Same day Fed Funds +6bp. Daily reset, quarterly pay. Bank Notes.
63109	ROYAL BK OF SCOTLAND FRN	4.40	11-24-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.
63110	ROYAL BK OF SCOTLAND FRN	4.40	11-24-06	20,000,000.00	20,000,000.00	Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.
66797	CITIGROUP INC FRN	4.64	01-12-07	15,000,000.00	15,011,897.88	Cpn rate=3mo US\$LIBOR +7bp.
64115	CITIGROUP GLOBAL MKTS FRN	4.56	03-16-07	10,350,000.00	10,356,359.24	Cpn rate=3mo US\$LIBOR +5bp. Series M. Short 1st cpn.
64476	TOYOTA MOTOR CREDIT CORP FRN	4.47	03-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -3bp. Iss'd under MTN Program. Pays monthly on the 22nd.
64496	ROYAL BK OF SCOTLAND FRN	4.53	03-30-07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR Flat. Iss'd under 144A. Iss'd under MTN Program. Long 1st cpn.
67073	TOYOTA MOTOR CREDIT CORP FRN	4.32	05-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -5bp. Iss'd under MTN Program. Series B.
64392	CITIGROUP GLOBAL MKTS FRN	4.34	08-06-07	40,000,000.00	40,014,542.89	Cpn rate=3mo US\$LIBOR +7bp. Series A.
CNFL Totals:				463,350,000.00	463,459,215.64	
CNFM-						
66731	GREENWICH CAP HLDGS INC FRN	4.40	04-07-06	50,000,000.00	50,000,000.00	Cpn rate=1mo US\$LIBOR -4bp. Greenwich Capital Markets is the dealer.
CNFM Totals:				50,000,000.00	50,000,000.00	
FFRN-						
67354	FFCB FRN	4.36	06-19-07	50,000,000.00	49,993,153.36	Cpn rate=3mo US\$LIBOR -13bp. Long 1st cpn. Book entry.
				50,000,000.00	49,993,153.36	
FLCQ-						
64266	RABOBANK NEDERLAND NY FRCD	4.29	02-23-06	40,000,000.00	39,998,993.13	Cpn rate=3mo US\$LIBOR -9.5bp. Iss'd under Yankee CD Prog.
FLCQ Totals:				40,000,000.00	39,998,993.13	
FRAM-						
64750	FFCB FRN	4.35	04-13-07	25,000,000.00	24,998,506.85	Cpn rate=1mo US\$LIBOR -9bp. Book entry. Monthly reset/monthly pay.
64475	FFCB FRN	4.44	09-24-07	25,000,000.00	25,000,000.00	Cpn rate=1mo US\$LIBOR -7.5bp. Book entry.
67830	FFCB FRN	4.37	02-12-09	25,000,000.00	25,006,418.82	Cpn rate=1mo US\$LIBOR -7bp. Book entry.
FRAM Totals:				75,000,000.00	75,004,925.67	
FRAM2						
65065	FHLB FRN	4.13	05-05-06	25,000,000.00	25,000,000.00	Cpn rate=1yr CMT -25bp. Book entry. 30/360 basis. Monthly reset/monthly pay.
FRAM2 Totals:				25,000,000.00	25,000,000.00	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 01/31/06
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
FRAQ-						
63942	FHLB FRN	4.15	08-02-06	50,000,000.00	49,985,195.45	Cpn rate=3mo US\$LIBOR -11bp. Long 1st cpn. Book entry.
FRAQ Totals:				50,000,000.00	49,985,195.45	
FRAQ2-						
60296	FNMA (CALLABLE)	2.50	02-17-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 02/05; thereafter 2.5%. Unsec'd. Book entry.
57338	FHLB (CALLABLE)	2.27	06-16-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
62250	FHLMC (CALLABLE)	3.00	09-14-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 09/05; thereafter 3%. Unsec'd. Book entry.
FRAQ2 Totals:				150,000,000.00	150,000,000.00	
FRCDQ-						
64881	DEUTSCHE BK AG NY FRCD	4.08	04-18-06	25,000,000.00	25,000,000.00	Cpn rate=2-YR CMT (H152TY) -26bp. Iss'd under Yankee CD Prog.
FRCDQ Totals:				25,000,000.00	25,000,000.00	
CORPORATE AND AGENCY ISSUED TOTAL				928,350,000.00	928,441,483.25	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
60180	LACCAL BANS	7.25	06-30-06	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
62261	LACCAL BANS	7.25	06-30-07	5,000,000.00	5,000,000.00	
63425	LACCAL BANS	7.25	06-30-07	5,000,000.00	5,000,000.00	
64218	LACCAL BANS	4.85	06-30-07	10,000,000.00	10,000,000.00	
66002	LACCAL BANS	4.85	06-30-08	5,000,000.00	5,000,000.00	
66446	LACCAL BANS	4.85	06-30-08	5,000,000.00	5,000,000.00	
67301	LACCAL BANS	4.85	06-30-08	5,000,000.00	5,000,000.00	
BAN Totals:				40,000,000.00	40,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				40,000,000.00	40,000,000.00	
NTRD - PSI NON-TRADING Total:				968,350,000.00	968,441,483.25	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 01/31/06
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
60180	LACCAL	01-16-04	5,000,000.00	7.250%
62261	LACCAL	08-24-04	5,000,000.00	7.250%
63425	LACCAL	12-15-04	5,000,000.00	7.250%
64218	LACCAL	02-18-05	10,000,000.00	4.848%
66002	LACCAL	07-21-05	5,000,000.00	4.848%
66446	LACCAL	09-02-05	5,000,000.00	4.848%
67301	LACCAL	12-06-05	5,000,000.00	4.848%
			<u>40,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of January 31, 2006
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,806,343,186.15	41.16	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	5,449,390,964.07	24.06	DAYS	0.00	0.00	DAYS
GOVERNMENTS	643,939,249.94	124.27	DAYS	0.00	0.00	DAYS
AGENCIES	5,460,123,037.15	250.68	DAYS	0.00	0.00	DAYS
MUNICIPALS	40,000,000.00	606.63	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	848,371,389.38	190.26	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	3.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	12,182,558.76	147.49	DAYS	0.00	0.00	DAYS
TOTAL	\$16,260,350,385.45	118.33	DAYS	0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2006
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	02/01/06 - 03/02/06	6,674,407,853.00	40.97	40.97	6,668,957,064.43	41.01	41.01
31 to 60 Days	03/03/06 - 04/01/06	2,625,393,000.00	16.11	57.08	2,619,740,201.11	16.11	57.12
61 to 90 Days	04/02/06 - 05/01/06	1,736,038,000.00	10.66	67.74	1,732,743,885.36	10.66	67.78
91 to 120 Days	05/02/06 - 05/31/06	268,261,000.00	1.65	69.39	268,125,011.19	1.65	69.43
121 to 180 Days	06/01/06 - 07/30/06	1,211,495,000.00	7.44	76.83	1,203,701,972.08	7.40	76.83
181 to 270 Days	07/31/06 - 10/28/06	1,562,868,333.33	9.59	86.42	1,561,059,735.53	9.60	86.43
271 to 365 Days	10/29/06 - 01/31/07	480,944,705.76	2.95	89.37	477,498,506.15	2.94	89.37
1 to 1.5 YEARS	02/01/07 - 08/01/07	1,222,689,000.00	7.50	96.87	1,217,777,735.32	7.49	96.86
1.5 to 2 YEARS	08/02/07 - 01/31/08	470,735,000.00	2.89	99.76	470,565,827.50	2.90	99.76
2 to 3 YEARS	01/31/08 - 01/31/09	15,174,038.56	0.09	99.85	15,174,028.26	0.09	99.85
3 to 4 YEARS	01/31/09 - 01/31/10	25,000,000.00	0.15	100.00	25,006,418.82	0.15	100.00
Portfolio Total:		\$16,293,005,930.65			\$16,260,350,385.75		
AST							
5 to 10 YEARS	01/31/11 - 01/31/16	250,000.00	100.00	100.00	247,511.04	100.00	100.00
Portfolio Total:		\$250,000.00			\$247,511.04		
BLPSI							
31 to 60 Days	03/03/06 - 04/01/06	500,000.00	16.70	16.70	497,035.21	17.00	17.00
91 to 120 Days	05/02/06 - 05/31/06	500,000.00	16.70	33.30	494,729.17	16.90	33.90
121 to 180 Days	06/01/06 - 07/30/06	500,000.00	16.70	50.00	491,735.84	16.80	50.70
181 to 270 Days	07/31/06 - 10/28/06	500,000.00	16.70	66.70	490,594.70	16.80	67.50
1 to 1.5 YEARS	02/01/07 - 08/01/07	500,000.00	16.70	83.30	478,424.78	16.40	83.90
1.5 to 2 YEARS	08/02/07 - 01/31/08	500,000.00	16.70	100.00	472,077.27	16.10	100.00
Portfolio Total:		\$3,000,000.00			\$2,924,596.97		
F5LA							
1 to 30 Days	02/01/06 - 03/02/06	230,000,000.00	33.80	33.80	230,000,000.00	34.00	34.00
91 to 120 Days	05/02/06 - 05/31/06	100,000,000.00	14.70	48.50	99,657,954.48	14.70	48.80
181 to 270 Days	07/31/06 - 10/28/06	100,000,000.00	14.70	63.20	98,850,811.26	14.60	63.40
271 to 365 Days	10/29/06 - 01/31/07	200,000,000.00	29.40	92.60	198,271,783.48	29.30	92.70
1 to 1.5 YEARS	02/01/07 - 08/01/07	50,000,000.00	7.40	100.00	49,497,894.04	7.30	100.00
Portfolio Total:		\$680,000,000.00			\$676,278,443.26		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2006
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
GF							
5 to 10 YEARS	01/31/11 - 01/31/16	955,382.75	14.60	14.60	955,382.75	14.60	14.60
10 + YEARS	01/31/16 - 01/31/56	5,581,265.11	85.40	100.00	5,581,265.11	85.40	100.00
Portfolio Total:		\$6,536,647.86			\$6,536,647.86		
LACC1							
181 to 270 Days	07/31/06 - 10/28/06	294,000,000.00	100.00	100.00	294,000,000.00	100.00	100.00
Portfolio Total:		\$294,000,000.00			\$294,000,000.00		
LACOE							
121 to 180 Days	06/01/06 - 07/30/06	17,589,496.30	100.00	100.00	17,589,496.30	100.00	100.00
Portfolio Total:		\$17,589,496.30			\$17,589,496.30		
LAUSD1							
181 to 270 Days	07/31/06 - 10/28/06	143,500,000.00	100.00	100.00	143,500,000.00	100.00	100.00
Portfolio Total:		\$143,500,000.00			\$143,500,000.00		
LAUSDWC							
1 to 30 Days	02/01/06 - 03/02/06	20,000,000.00	7.60	7.60	20,000,000.00	7.70	7.70
31 to 60 Days	03/03/06 - 04/01/06	52,000,000.00	19.80	27.50	51,821,188.99	19.90	27.60
61 to 90 Days	04/02/06 - 05/01/06	40,000,000.00	15.30	42.70	39,776,286.10	15.30	42.80
121 to 180 Days	06/01/06 - 07/30/06	30,000,000.00	11.50	54.20	29,949,890.83	11.50	54.30
181 to 270 Days	07/31/06 - 10/28/06	45,000,000.00	17.20	71.40	44,787,641.39	17.20	71.50
271 to 365 Days	10/29/06 - 01/31/07	25,000,000.00	9.50	80.90	24,824,972.10	9.50	81.10
1 to 1.5 YEARS	02/01/07 - 08/01/07	20,000,000.00	7.60	88.50	19,887,963.47	7.60	88.70
1.5 to 2 YEARS	08/02/07 - 01/31/08	30,000,000.00	11.50	100.00	29,475,698.26	11.30	100.00
Portfolio Total:		\$262,000,000.00			\$260,523,641.14		
MAST							
5 to 10 YEARS	01/31/11 - 01/31/16	75,000.00	46.90	46.90	74,249.32	46.00	46.00
10 + YEARS	01/31/16 - 01/31/56	85,000.00	53.10	100.00	87,219.21	54.00	100.00
Portfolio Total:		\$160,000.00			\$161,468.53		
MTSAC							
1 to 30 Days	02/01/06 - 03/02/06	13,000,000.00	34.70	34.70	12,990,184.62	34.80	34.80
31 to 60 Days	03/03/06 - 04/01/06	5,250,000.00	14.00	48.70	5,249,046.99	14.10	48.90

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2006
Attachment XV

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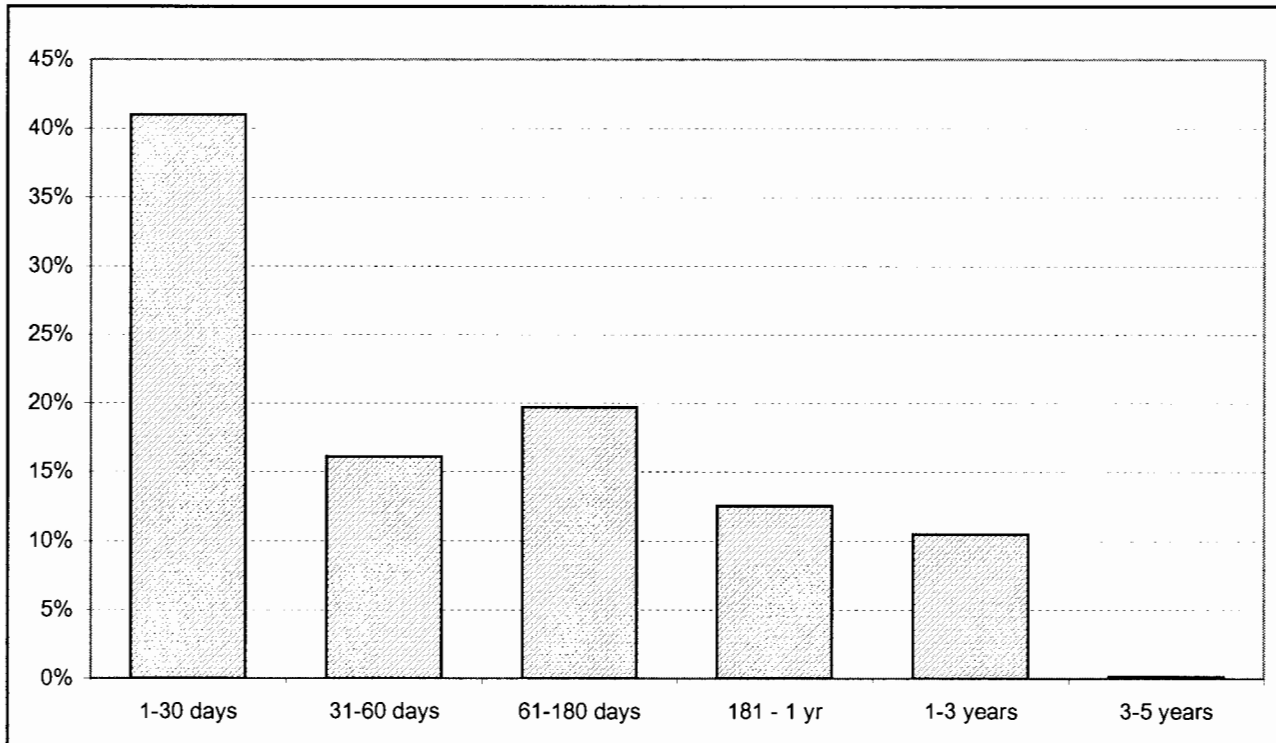
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
61 to 90 Days	04/02/06 - 05/01/06	3,000,000.00	8.00	56.70	2,999,555.93	8.00	56.90
91 to 120 Days	05/02/06 - 05/31/06	10,000,000.00	26.70	83.40	9,884,850.56	26.50	83.40
121 to 180 Days	06/01/06 - 07/30/06	3,500,000.00	9.30	92.70	3,458,864.85	9.30	92.70
181 to 270 Days	07/31/06 - 10/28/06	2,750,000.00	7.30	100.00	2,714,206.29	7.30	100.00
Portfolio Total:		\$37,500,000.00			\$37,296,709.24		
SANIT							
1 to 30 Days	02/01/06 - 03/02/06	110,000.00	1.90	1.90	110,173.55	1.90	1.90
31 to 60 Days	03/03/06 - 04/01/06	272,000.00	4.70	6.70	271,954.41	4.70	6.60
91 to 120 Days	05/02/06 - 05/31/06	283,000.00	4.90	11.60	283,526.83	4.90	11.50
121 to 180 Days	06/01/06 - 07/30/06	294,000.00	5.10	16.70	300,294.56	5.20	16.70
271 to 365 Days	10/29/06 - 01/31/07	507,000.00	8.80	25.50	510,445.28	8.80	25.60
1 to 1.5 YEARS	02/01/07 - 08/01/07	446,000.00	7.80	33.30	457,992.54	7.90	33.50
1.5 to 2 YEARS	08/02/07 - 01/31/08	481,000.00	8.40	41.70	486,288.35	8.40	41.90
2 to 3 YEARS	01/31/08 - 01/31/09	2,331,000.00	40.60	82.20	2,333,359.20	40.40	82.30
3 to 4 YEARS	01/31/09 - 01/31/10	478,000.00	8.30	90.60	478,000.00	8.30	90.60
4 to 5 YEARS	01/31/10 - 01/31/11	542,000.00	9.40	100.00	541,663.65	9.40	100.00
Portfolio Total:		\$5,744,000.00			\$5,773,698.37		
SCAQM							
271 to 365 Days	10/29/06 - 01/31/07	39,500,000.00	100.00	100.00	39,500,000.00	100.00	100.00
Portfolio Total:		\$39,500,000.00			\$39,500,000.00		
SCP61							
121 to 180 Days	06/01/06 - 07/30/06	5,000,000.00	62.50	62.50	5,000,000.00	62.50	62.50
181 to 270 Days	07/31/06 - 10/28/06	3,000,000.00	37.50	100.00	3,000,000.00	37.50	100.00
Portfolio Total:		\$8,000,000.00			\$8,000,000.00		
SCP6F							
181 to 270 Days	07/31/06 - 10/28/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCP88							
181 to 270 Days	07/31/06 - 10/28/06	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2006
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SCU5F							
181 to 270 Days	07/31/06 - 10/28/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SLIM							
271 to 365 Days	10/29/06 - 01/31/07	11,955,683.03	100.00	100.00	11,955,683.03	100.00	100.00
Portfolio Total:		\$11,955,683.03			\$11,955,683.03		
SSTF							
5 to 10 YEARS	01/31/11 - 01/31/16	225,000.00	100.00	100.00	228,730.78	100.00	100.00
Portfolio Total:		\$225,000.00			\$228,730.78		
WASIA							
271 to 365 Days	10/29/06 - 01/31/07	11,694,904.27	100.00	100.00	11,694,904.27	100.00	100.00
Portfolio Total:		\$11,694,904.27			\$11,694,904.27		
WCUSD							
1 to 30 Days	02/01/06 - 03/02/06	500,000.00	12.50	12.50	500,471.30	12.50	12.50
31 to 60 Days	03/03/06 - 04/01/06	500,000.00	12.50	25.00	499,796.67	12.50	25.00
61 to 90 Days	04/02/06 - 05/01/06	500,000.00	12.50	37.50	499,535.78	12.50	37.50
91 to 120 Days	05/02/06 - 05/31/06	2,500,000.00	62.50	100.00	2,500,403.49	62.50	100.00
Portfolio Total:		\$4,000,000.00			\$4,000,207.24		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JANUARY 2006
ATTACHMENT XVI**



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	\$ 6,668,957	41.01%
31 - 60 days	2,619,740	16.11%
61 - 180 days	3,204,571	19.71%
181 - 1 yr	2,038,558	12.54%
1 - 3 yrs	1,703,518	10.48%
3 - 5 yrs	25,006	0.15%
	<u>\$ 16,260,350</u>	<u>100.00%</u>

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 01/31/06
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,500,000.00
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,955,683.03
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,694,904.27</u>
	LAIF TOTAL	<u><u>\$63,150,587.30</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF DECEMBER 2005 WITH DECEMBER 2004 (DOLLARS IN THOUSANDS)

	DECEMBER 2005	DECEMBER 2004	CHANGE
Average Daily Portfolio	\$ 54,545,590	\$ 51,766,737	\$ +2,778,853
Accrued Earnings	\$ 176,406	\$ 93,834	\$ +82,572
Effective Yield	3.808	2.134	+1.674
Average Life-Month End (In Days)	192	210	-18
Total Security Transactions			
Amount	\$ 21,953,937	\$ 24,840,844	\$ -2,886,907
Number	451	519	-68
Total Time Deposit Transactions			
Amount	\$ 3,148,500	\$ 2,735,000	+413,500
Number	146	135	+11
Average Workday Investment Activity	\$ 1,195,354	\$ 1,198,950	\$ -3,596
Prescribed Demand Account Balances			
For Services	\$ 323,120	\$ 533,868	\$ -210,748
For Uncollected Funds	\$ 145,807	\$ 173,050	\$ -27,243

**PHIL ANGELIDES
TREASURER
STATE OF CALIFORNIA**

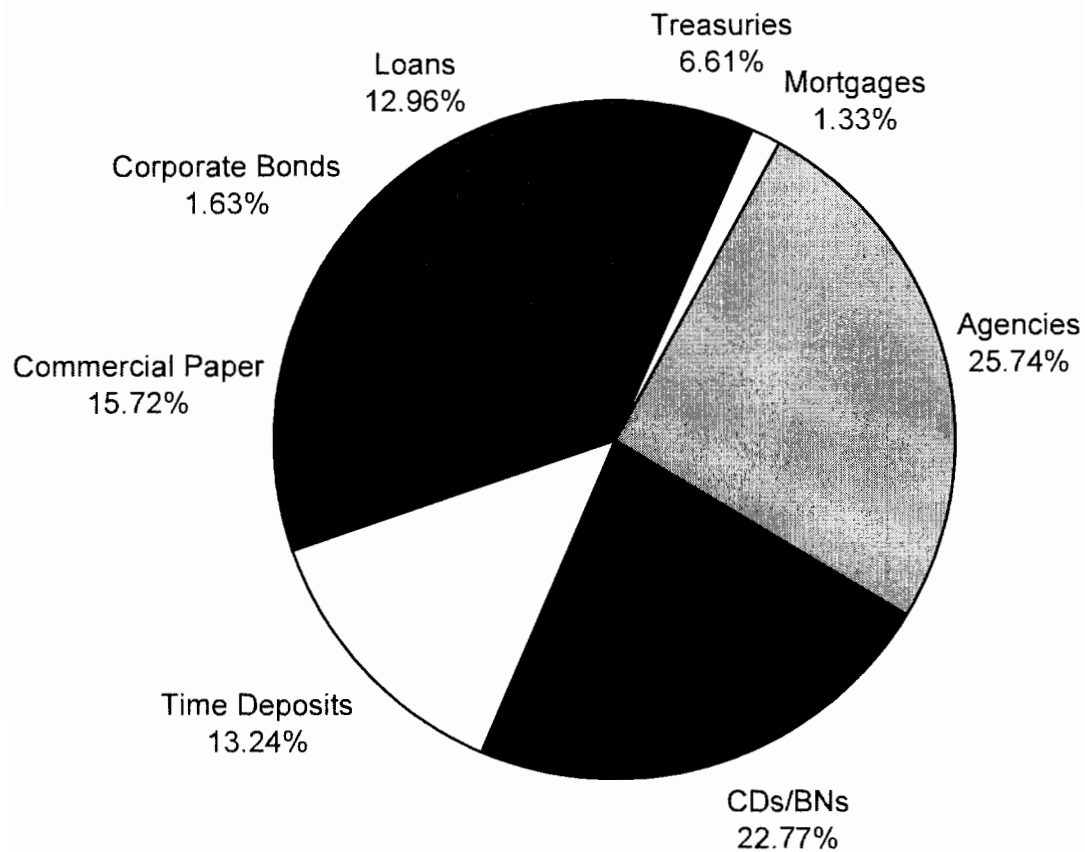
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

December 31, 2005			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 786,769	1.36	-0.62
Bonds	0	0.00	
Notes	3,025,843	5.25	+0.83
Strips	0	0.00	
Total Government	\$ 3,812,612	6.61	+0.21
Federal Agency Coupons	\$ 8,480,988	14.70	-1.04
Certificates of Deposit	11,780,132	20.43	-0.06
Bank Notes	1,349,990	2.34	+0.06
Bankers' Acceptances	0	0.00	0.00
Repurchases	0	0.00	0.00
Federal Agency Discount Notes	6,365,599	11.04	+0.59
Time Deposits	7,638,995	13.24	-0.58
GNMAs	258	0.00	0.00
Commercial Paper	9,066,713	15.72	+1.51
FHLMC/Remics	766,348	1.33	-0.10
Corporate Bonds	938,427	1.63	-0.13
AB 55 Loans	7,474,758	12.96	-0.46
GF Loans	0	0.00	0.00
Reversed Repurchases	0	0.00	0.00
Total (All Types)	\$ 57,674,820	100.00	

INVESTMENT ACTIVITY

	DECEMBER 2005		NOVEMBER 2005	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	451	\$ 21,953,937	499	\$ 23,634,276
Other	89	3,495,993	52	1,014,743
Time Deposits	146	3,148,500	143	3,478,300
Totals	686	\$ 28,598,430	694	\$ 28,127,319
 PMIA Monthly Average Effective Yield	 3.808		 3.636	
Year to Date Yield Last Day of Month	3.413		3.330	

**Pooled Money Investment Account
Portfolio Composition
\$57.7 Billion
12/31/05**



POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
12/01/05	REDEMPTIONS								
	CD	WA MU, FA	3.630%	12/01/05	3.630	\$50,000	149	\$751,208.33	3.680
	CD	WA MU, FA	3.630%	12/01/05	3.630	50,000	149	751,208.33	3.680
	CD	WA MU, FA	3.630%	12/01/05	3.630	50,000	149	751,208.33	3.680
	CD	WA MU, FA	3.630%	12/01/05	3.630	50,000	149	751,208.33	3.680
	CD	BNP PARIBAS	3.585%	12/01/05	3.585	50,000	153	761,812.50	3.635
	CD	BNP PARIBAS	3.585%	12/01/05	3.585	50,000	153	761,812.50	3.635
	CD	BNP PARIBAS	3.585%	12/01/05	3.585	50,000	153	761,812.50	3.635
	CP	GECC		12/01/05	4.000	50,000	2	11,111.11	4.056
	CP	GECC		12/01/05	4.000	50,000	2	11,111.11	4.056
	CP	GECC		12/01/05	4.000	50,000	2	11,111.11	4.056
	CP	GECC		12/01/05	4.000	50,000	2	11,111.11	4.056
	CP	GECC		12/01/05	4.000	50,000	2	11,111.11	4.056
	CP	GECC		12/01/05	4.000	50,000	2	11,111.11	4.056
	CP	GECC		12/01/05	4.000	50,000	2	11,111.11	4.056
	CP	GECC		12/01/05	4.000	50,000	2	11,111.11	4.056
	CP	GECC		12/01/05	4.000	50,000	2	11,111.11	4.056
	CP	CITIGROUP		12/01/05	4.000	50,000	9	50,000.00	4.060
	CP	CITIGROUP		12/01/05	4.000	50,000	9	50,000.00	4.060
	CP	GECC		12/01/05	4.000	50,000	15	83,333.33	4.062
	CP	GECC		12/01/05	4.000	50,000	15	83,333.33	4.062
	CP	GECC		12/01/05	4.000	50,000	15	83,333.33	4.062
	CP	GECC		12/01/05	4.000	50,000	15	83,333.33	4.062
	CP	GECC		12/01/05	4.000	50,000	22	122,222.22	4.065
	CP	GECC		12/01/05	4.000	50,000	22	122,222.22	4.065
	CP	GECC		12/01/05	4.000	50,000	22	122,222.22	4.065
	DISC NOTES	FHLMC		12/01/05	3.440	50,000	153	731,000.00	3.540
	DISC NOTES	FHLMC		12/01/05	3.440	50,000	153	731,000.00	3.540
	DISC NOTES	FHLMC		12/01/05	3.440	50,000	153	731,000.00	3.540
	DISC NOTES	FHLMC		12/01/05	3.440	50,000	153	731,000.00	3.540
	DISC NOTES	FHLMC		12/01/05	3.440	50,000	153	731,000.00	3.540
	DISC NOTES	FHLMC		12/01/05	3.440	50,000	153	731,000.00	3.540
	TREAS	BILLS		12/01/05	3.200	50,000	148	657,777.78	3.288
	TREAS	BILLS		12/01/05	3.200	50,000	148	657,777.78	3.288
	TREAS	BILLS		12/01/05	3.200	50,000	148	657,777.78	3.288
	TREAS	BILLS		12/01/05	3.200	50,000	148	657,777.78	3.288
	TREAS	BILLS		12/01/05	3.205	50,000	148	658,805.50	3.293
	TREAS	BILLS		12/01/05	3.205	50,000	148	658,805.50	3.293
	TREAS	BILLS		12/01/05	3.205	50,000	148	658,805.50	3.293
	TREAS	BILLS		12/01/05	3.205	50,000	148	658,805.50	3.293
	TREAS	BILLS		12/01/05	3.205	50,000	148	658,805.56	3.293
	TREAS	BILLS		12/01/05	3.205	50,000	148	658,805.56	3.293
	TREAS	BILLS		12/01/05	3.205	50,000	148	658,805.56	3.293
	TREAS	BILLS		12/01/05	3.205	50,000	148	658,805.56	3.293
	TREAS	BILLS		12/01/05	3.205	50,000	148	658,805.56	3.293
	TREAS	BILLS		12/01/05	3.205	50,000	148	658,805.56	3.293
	TREAS	BILLS		12/01/05	3.200	50,000	153	680,000.00	3.289
	TREAS	BILLS		12/01/05	3.200	50,000	153	680,000.00	3.289
	TREAS	BILLS		12/01/05	3.200	50,000	153	680,000.00	3.289
	TREAS	BILLS		12/01/05	3.200	50,000	153	680,000.00	3.289

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/01/05	PURCHASES							
	CP	GECC	12/02/05	4.010	50,000			
	CP	GECC	12/02/05	4.010	50,000			
	CP	GECC	12/02/05	4.010	50,000			
	CP	GECC	12/02/05	4.010	50,000			
	CP	GECC	12/02/05	4.010	50,000			
12/02/05	REDEMPTIONS							
	CP	GECC	12/02/05	4.010	50,000	1	5,569.44	4.066
	CP	GECC	12/02/05	4.010	50,000	1	5,569.44	4.066
	CP	GECC	12/02/05	4.010	50,000	1	5,569.44	4.066
	CP	GECC	12/02/05	4.010	50,000	1	5,569.44	4.066
	CP	GECC	12/02/05	4.010	50,000	1	5,569.44	4.066
	CP	W/F	12/02/05	4.000	50,000	15	83,333.33	4.062
	CP	W/F	12/02/05	4.000	50,000	15	83,333.33	4.062
	CP	W/F	12/02/05	4.000	50,000	15	83,333.33	4.062
	CP	W/F	12/02/05	4.000	50,000	15	83,333.33	4.062
	CP	SARA LEE	12/02/05	4.060	31,000	17	59,433.89	4.124
	CP	CITIGROUP	12/02/05	3.770	50,000	94	492,194.44	3.860
	CP	CITIGROUP	12/02/05	3.770	50,000	94	492,194.44	3.860
12/02/05	PURCHASES							
	CP	GECC	12/05/05	4.000	50,000			
	CP	GECC	12/05/05	4.000	50,000			
12/05/05	REDEMPTIONS							
	CP	GECC	12/05/05	4.000	50,000	3	16,666.67	4.057
	CP	GECC	12/05/05	4.000	50,000	3	16,666.67	4.057
	CP	GECC	12/05/05	4.000	50,000	18	100,000.00	4.064
	CP	GECC	12/05/05	4.000	50,000	18	100,000.00	4.064
	CP	GECC	12/05/05	4.000	50,000	18	100,000.00	4.064
	CP	GECC	12/05/05	4.000	50,000	18	100,000.00	4.064
	CP	GECC	12/05/05	4.000	50,000	18	100,000.00	4.064
	CP	GECC	12/05/05	4.000	50,000	18	100,000.00	4.064
	CP	DISNEY	12/05/05	4.090	39,100	20	88,843.89	4.156
	CP	SARA LEE	12/05/05	3.930	25,000	59	161,020.83	4.010
12/05/05	PURCHASES							
	CP	AMER EXP	12/06/05	4.020	50,000			
	CP	AMER EXP	12/06/05	4.020	50,000			
	CP	NCAT	12/06/05	4.030	50,000			
	CP	NCAT	12/06/05	4.030	50,000			
12/06/05	REDEMPTIONS							
	CP	AMER EXP	12/06/05	4.020	50,000	1	5,583.33	4.076
	CP	AMER EXP	12/06/05	4.020	50,000	1	5,583.33	4.076

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/06/05	REDEMPTIONS (continued)								
	CP	NCAT	12/06/05	4.030		50,000	1	5,597.22	4.086
	CP	NCAT	12/06/05	4.030		50,000	1	5,597.22	4.086
	CP	COUNTRY	12/06/05	4.050		50,000	7	39,375.00	4.109
	CP	COUNTRY	12/06/05	4.050		50,000	7	39,375.00	4.109
	CP	CITIGROUP	12/06/05	4.000		50,000	14	77,777.78	4.062
	CP	CITIGROUP	12/06/05	4.000		50,000	14	77,777.78	4.062
	CP	CITIGROUP	12/06/05	3.770		15,000	98	153,941.67	3.862
	CP	CITIGROUP	12/06/05	3.770		50,000	98	513,138.89	3.862
	CP	CITIGROUP	12/06/05	3.770		50,000	98	513,138.89	3.862
12/06/05	PURCHASES								
	AGENCY	FHLMC	3.750%	11/15/06	4.702	25,000			
	BN	WORLD	4.380%	03/01/06	4.390	50,000			
	BN	WORLD	4.380%	03/01/06	4.390	50,000			
	BN	WORLD	4.380%	03/01/06	4.390	50,000			
	BN	WORLD	4.380%	03/01/06	4.390	50,000			
	CD	ANZ	4.540%	05/26/06	4.540	50,000			
	CD	ANZ	4.540%	05/26/06	4.540	50,000			
	CD	BNP PARIBAS	4.540%	05/26/06	4.545	50,000			
	CD	BNP PARIBAS	4.540%	05/26/06	4.545	50,000			
	CP	BEAR		04/10/06	4.400	25,000			
	CP	BEAR		04/10/06	4.400	50,000			
	CP	BEAR		04/10/06	4.400	50,000			
	CP	BEAR		04/10/06	4.400	50,000			
	CP	BEAR		04/10/06	4.400	50,000			
	CP	NCAT		05/02/06	4.410	50,000			
	CP	NCAT		05/02/06	4.410	50,000			
12/07/05	NO REDEMPTIONS								
12/07/05	PURCHASES								
	CP	GECC		12/08/05	4.010	50,000			
	CP	GECC		12/08/05	4.010	50,000			
	CP	GECC		12/08/05	4.010	50,000			
	CP	GECC		12/08/05	4.010	50,000			
	CP	GECC		12/08/05	4.010	50,000			
12/08/05	REDEMPTIONS								
	CD	W/F	4.020%	12/08/05	4.020	50,000	23	128,416.67	4.076
	CD	W/F	4.020%	12/08/05	4.020	50,000	23	128,416.67	4.076
	CD	W/F	4.020%	12/08/05	4.020	50,000	23	128,416.67	4.076
	CD	W/F	4.020%	12/08/05	4.020	50,000	23	128,416.67	4.076
	CD	W/F	4.020%	12/08/05	4.020	50,000	23	128,416.67	4.076
	CP	GECC		12/08/05	4.010	50,000	1	5,569.44	4.066
	CP	GECC		12/08/05	4.010	50,000	1	5,569.44	4.066
	CP	GECC		12/08/05	4.010	50,000	1	5,569.44	4.066
	CP	GECC		12/08/05	4.010	50,000	1	5,569.44	4.066

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/08/05 REDEMPTIONS (continued)								
	CP	GECC	12/08/05	4.010	50,000	1	5,569.44	4.066
	CP	COUNTRY	12/08/05	4.060	5,000	23	12,969.44	4.127
	CP	COUNTRY	12/08/05	4.060	50,000	23	129,694.44	4.127
	CP	COUNTRY	12/08/05	4.060	50,000	23	129,694.44	4.127
	CP	COUNTRY	12/08/05	4.060	50,000	23	129,694.44	4.127
	CP	COUNTRY	12/08/05	4.060	50,000	23	129,694.44	4.127
12/08/05 PURCHASES								
	CP	COUNTRY	12/09/05	4.100	50,000			
	CP	COUNTRY	12/09/05	4.100	50,000			
	CP	COUNTRY	12/09/05	4.100	50,000			
	CP	COUNTRY	12/09/05	4.100	50,000			
	CP	COUNTRY	12/09/05	4.100	50,000			
12/09/05 REDEMPTIONS								
	CP	COUNTRY	12/09/05	4.100	50,000	1	5,694.44	4.157
	CP	COUNTRY	12/09/05	4.100	50,000	1	5,694.44	4.157
	CP	COUNTRY	12/09/05	4.100	50,000	1	5,694.44	4.157
	CP	COUNTRY	12/09/05	4.100	50,000	1	5,694.44	4.157
	CP	COUNTRY	12/09/05	4.100	50,000	1	5,694.44	4.157
	CP	CITIGROUP	12/09/05	4.000	50,000	17	94,444.44	4.063
	CP	CITIGROUP	12/09/05	4.000	50,000	17	94,444.44	4.063
	CP	DISNEY	12/09/05	4.080	25,000	24	68,000.00	4.148
12/09/05 PURCHASES								
	BN	B/A	4.460%	04/11/06	4.460	50,000		
	BN	B/A	4.460%	04/11/06	4.460	50,000		
	CP	FCAR		12/12/05	4.180	50,000		
	CP	FCAR		12/12/05	4.180	50,000		
	CP	FCAR		12/12/05	4.180	50,000		
	CP	CAFCO		03/06/06	4.360	50,000		
	CP	CAFCO		03/06/06	4.360	50,000		
	CP	CRC		03/08/06	4.360	50,000		
	CP	CRC		03/08/06	4.360	50,000		
	CP	BEAR		04/11/06	4.400	50,000		
	CP	BEAR		04/11/06	4.400	50,000		
12/12/05 REDEMPTIONS								
	CP	FCAR		12/12/05	4.180	50,000	3	17,416.67
	CP	FCAR		12/12/05	4.180	50,000	3	17,416.67
	CP	FCAR		12/12/05	4.180	50,000	3	17,416.67
	CP	COUNTRY		12/12/05	4.050	50,000	33	185,625.00
	CP	SARA LEE		12/12/05	4.100	50,000	33	187,916.67
	CP	FCAR		12/12/05	3.600	50,000	160	800,000.00
	CP	FCAR		12/12/05	3.600	50,000	160	800,000.00
	CP	FCAR		12/12/05	3.600	50,000	160	800,000.00

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
12/12/05	REDEMPTIONS (continued)								
	CP	FCAR		12/12/05	3.600	50,000	160	800,000.00	3.709
	DISC NOTES	FHLMC		12/12/05	3.530	50,000	159	779,541.67	3.636
	DISC NOTES	FHLMC		12/12/05	3.530	50,000	159	779,541.67	3.636
12/12/05	PURCHASES								
	CD	WA MU, FA	4.520%	05/12/06	4.520	25,000			
	CD	WA MU, FA	4.520%	05/12/06	4.520	50,000			
	CD	WA MU, FA	4.520%	05/12/06	4.520	50,000			
	CP	FCAR		01/10/06	4.300	50,000			
	CP	FCAR		01/10/06	4.300	50,000			
	CP	CRC		02/16/06	4.340	50,000			
	CP	CRC		02/16/06	4.340	50,000			
	CP	CRC		02/16/06	4.340	50,000			
	CP	CRC		02/16/06	4.340	50,000			
12/13/05	NO REDEMPTIONS								
12/13/05	PURCHASES								
	CP	COUNTRY		12/14/05	4.300	50,000			
	CP	COUNTRY		12/14/05	4.300	50,000			
12/14/05	REDEMPTIONS								
	CP	COUNTRY		12/14/05	4.300	50,000	1	5,972.22	4.360
	CP	COUNTRY		12/14/05	4.300	50,000	1	5,972.22	4.360
12/14/05	PURCHASES								
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
	TREAS	BILLS		05/04/06	4.065	50,000			
12/15/05	REDEMPTIONS								
	AGENCY	FHLB	2.500%	12/15/05	1.500	50,000	911	1,896,083.33	1.487
	AGENCY	FHLB	2.500%	12/15/05	1.500	50,000	911	1,896,083.33	1.487
	AGENCY	FHLB	2.500%	12/15/05	1.500	50,000	911	1,896,083.33	1.487

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
12/15/05	PURCHASES										
	CD	LLOYDS	4.540%		05/26/06	4.530	50,000				
	CD	LLOYDS	4.540%		05/26/06	4.530	50,000				
	CD	NOVA SCOT	4.530%		05/26/06	4.530	50,000				
	CD	NOVA SCOT	4.530%		05/26/06	4.530	50,000				
	CD	NOVA SCOT	4.530%		05/26/06	4.530	50,000				
	CD	NOVA SCOT	4.530%		05/26/06	4.530	50,000				
	CD	SVENSKA	4.550%		05/26/06	4.535	50,000				
	CD	SVENSKA	4.550%		05/26/06	4.535	50,000				
	CD	SOC GEN	4.540%		05/26/06	4.540	50,000				
	CD	SOC GEN	4.540%		05/26/06	4.540	50,000				
	CD	CIBC	4.550%		05/26/06	4.550	50,000				
	CD	CIBC	4.550%		05/26/06	4.550	50,000				
	CP	GECC			12/16/05	4.280	50,000				
	CP	GECC			12/16/05	4.280	50,000				
	CP	GECC			12/16/05	4.280	50,000				
	CP	GECC			12/16/05	4.280	50,000				
	CP	COUNTRY			12/16/05	4.330	45,000				
	CP	COUNTRY			12/16/05	4.330	50,000				
	CP	COUNTRY			12/16/05	4.330	50,000				
	CP	COUNTRY			12/16/05	4.330	50,000				
	CP	COUNTRY			12/16/05	4.330	50,000				
	CP	GECC			05/26/06	4.440	10,000				
	CP	GECC			05/26/06	4.440	50,000				
	CP	GECC			05/26/06	4.440	50,000				
	CP	GECC			05/26/06	4.440	50,000				
	CP	GECC			05/26/06	4.440	50,000				
	CP	GECC			05/26/06	4.440	50,000				
	CP	GECC			05/26/06	4.440	50,000				
	CP	GECC			05/26/06	4.440	50,000				
	DISC NOTES	FHLMC			05/26/06	4.380	50,000				
	DISC NOTES	FHLMC			05/26/06	4.380	50,000				
	DISC NOTES	FHLMC			05/26/06	4.380	50,000				
	DISC NOTES	FHLMC			05/26/06	4.380	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
	TREAS	NOTES	2.750%		06/30/06	4.291	50,000				
12/16/05	REDEMPTIONS										
	CP	GECC			12/16/05	4.280	50,000		1	5,944.44	4.340
	CP	GECC			12/16/05	4.280	50,000		1	5,944.44	4.340

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/16/05 REDEMPTIONS (continued)								
	CP	GECC	12/16/05	4.280	50,000	1	5,944.44	4.340
	CP	GECC	12/16/05	4.280	50,000	1	5,944.44	4.340
	CP	COUNTRY	12/16/05	4.330	45,000	1	5,412.50	4.391
	CP	COUNTRY	12/16/05	4.330	50,000	1	6,013.89	4.391
	CP	COUNTRY	12/16/05	4.330	50,000	1	6,013.89	4.391
	CP	COUNTRY	12/16/05	4.330	50,000	1	6,013.89	4.391
	CP	COUNTRY	12/16/05	4.330	50,000	1	6,013.89	4.391
12/16/05 PURCHASES								
	CP	GECC	12/19/05	4.230	50,000			
	CP	GECC	12/19/05	4.230	50,000			
	CP	GECC	12/19/05	4.230	50,000			
	CP	GECC	12/19/05	4.230	50,000			
	CP	GECC	12/19/05	4.230	50,000			
	CP	GECC	12/19/05	4.230	50,000			
	CP	BEAR	12/20/05	4.260	50,000			
	CP	BEAR	12/20/05	4.260	50,000			
	CP	CITIGROUP	05/02/06	4.420	50,000			
	CP	CITIGROUP	05/02/06	4.420	50,000			
	CP	CITIGROUP	05/26/06	4.450	50,000			
	CP	CITIGROUP	05/26/06	4.450	50,000			
	CP	CITIGROUP	05/26/06	4.450	50,000			
	CP	CITIGROUP	05/26/06	4.450	50,000			
	CP	CITIGROUP	05/26/06	4.450	50,000			
	CP	NCAT	05/26/06	4.480	50,000			
	CP	NCAT	05/26/06	4.480	50,000			
	DISC NOTES	FHLMC	05/26/06	4.370	50,000			
	DISC NOTES	FHLMC	05/26/06	4.370	50,000			
	DISC NOTES	FHLMC	05/26/06	4.370	50,000			
	DISC NOTES	FHLMC	05/26/06	4.370	50,000			
12/19/05 REDEMPTIONS								
	CP	GECC	12/19/05	4.230	50,000	3	17,625.00	4.290
	CP	GECC	12/19/05	4.230	50,000	3	17,625.00	4.290
	CP	GECC	12/19/05	4.230	50,000	3	17,625.00	4.290
	CP	GECC	12/19/05	4.230	50,000	3	17,625.00	4.290
	CP	GECC	12/19/05	4.230	50,000	3	17,625.00	4.290
	CP	GECC	12/19/05	4.230	50,000	3	17,625.00	4.290
	MTN	COUNTRY	3.500%	12/19/05	3.228	2,500	70,383.33	3.255
	MTN	COUNTRY	3.500%	12/19/05	3.010	8,000	258,617.55	3.010
	MTN	COUNTRY	3.500%	12/19/05	3.010	17,000	549,562.28	3.010
12/19/05 PURCHASES								
	CD	WA MU, FA	4.540%	05/26/06	4.540	50,000		
	CD	WA MU, FA	4.540%	05/26/06	4.540	50,000		
	CP	GECC		12/20/05	4.250	50,000		
	CP	GECC		12/20/05	4.250	50,000		
	CP	GECC		12/20/05	4.250	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/19/05	PURCHASES (continued)							
	CP	MERRILL	12/27/05	4.250	50,000			
	CP	MERRILL	12/27/05	4.250	50,000			
	CP	CITIGROUP	12/29/05	4.270	50,000			
	CP	CITIGROUP	12/29/05	4.270	50,000			
	CP	CITIGROUP	12/29/05	4.270	50,000			
	CP	CITIGROUP	12/29/05	4.270	50,000			
	DISC NOTES	FHLMC	04/26/06	4.330	50,000			
	DISC NOTES	FHLMC	04/26/06	4.330	50,000			
	DISC NOTES	FHLMC	05/26/06	4.360	50,000			
	DISC NOTES	FHLMC	05/26/06	4.360	50,000			
12/20/05	REDEMPTIONS							
	CP	GECC	12/20/05	4.250	50,000	1	5,902.78	4.310
	CP	GECC	12/20/05	4.250	50,000	1	5,902.78	4.310
	CP	GECC	12/20/05	4.250	50,000	1	5,902.78	4.310
	CP	BEAR	12/20/05	4.260	50,000	4	23,666.67	4.321
	CP	BEAR	12/20/05	4.260	50,000	4	23,666.67	4.321
12/20/05	PURCHASES							
	CP	CITIGROUP	12/27/05	4.270	50,000			
	CP	NISSAN	01/03/06	4.410	23,500			
	CP	CITIGROUP	01/03/06	4.300	27,000			
	CP	CITIGROUP	01/03/06	4.300	50,000			
	CP	CITIGROUP	01/03/06	4.300	50,000			
	CP	CITIGROUP	01/03/06	4.300	50,000			
	CP	CITIGROUP	01/03/06	4.300	50,000			
	CP	CITIGROUP	01/03/06	4.300	50,000			
	CP	CITIGROUP	01/03/06	4.300	50,000			
	CP	CITIGROUP	01/03/06	4.300	50,000			
	CP	CITIGROUP	01/03/06	4.300	50,000			
12/21/05	NO REDEMPTIONS							
12/21/05	PURCHASES							
	CD	SOC GEN	4.540%	05/22/06	4.540	50,000		
	CD	SOC GEN	4.540%	05/22/06	4.540	50,000		
	CD	CIBC	4.550%	05/22/06	4.550	50,000		
	CD	CIBC	4.550%	05/22/06	4.550	50,000		
	CD	WA MU, FA	4.560%	05/22/06	4.560	50,000		
	CD	WA MU, FA	4.560%	05/22/06	4.560	50,000		
	CD	NOVA SCOT	4.540%	05/26/06	4.540	50,000		
	CD	NOVA SCOT	4.540%	05/26/06	4.540	50,000		
	CD	NOVA SCOT	4.540%	05/26/06	4.540	50,000		
	CD	TORONTO	4.545%	05/26/06	4.535	50,000		
	CD	TORONTO	4.545%	05/26/06	4.535	50,000		
	CD	TORONTO	4.545%	05/26/06	4.535	50,000		
	CD	TORONTO	4.545%	05/26/06	4.535	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/21/05	PURCHASES (continued)								
	CP	CITIGROUP	01/12/06	4.290		50,000			
	CP	CITIGROUP	01/12/06	4.290		50,000			
	CP	CITIGROUP	01/12/06	4.290		50,000			
	CP	CITIGROUP	01/12/06	4.290		50,000			
	DISC NOTES	FHLMC	05/08/06	4.355		50,000			
	DISC NOTES	FHLMC	05/08/06	4.355		50,000			
	DISC NOTES	FHLMC	05/08/06	4.355		50,000			
	DISC NOTES	FHLMC	05/08/06	4.355		50,000			
	DISC NOTES	FHLMC	05/08/06	4.355		50,000			
	DISC NOTES	FHLMC	05/08/06	4.355		50,000			
	DISC NOTES	FHLMC	05/08/06	4.355		50,000			
	DISC NOTES	FHLMC	05/08/06	4.355		50,000			
	DISC NOTES	FHLMC	05/08/06	4.355		50,000			
	DISC NOTES	FHLMC	05/08/06	4.355		50,000			
12/22/05	NO REDEMPTIONS								
12/22/05	PURCHASES								
	CD	W/F	4.310%	01/18/06	4.310	50,000			
	CD	W/F	4.310%	01/18/06	4.310	50,000			
	CD	W/F	4.310%	01/18/06	4.310	50,000			
	CP	NCAT		01/13/06	4.310	50,000			
	CP	CRC		02/16/06	4.340	50,000			
	CP	CRC		02/16/06	4.340	50,000			
	CP	CRC		02/16/06	4.340	50,000			
	CP	COUNTRY		03/06/06	4.400	22,100			
	CP	CAFECO		03/08/06	4.380	50,000			
	CP	CAFECO		03/08/06	4.380	50,000			
	CP	CAFECO		03/08/06	4.380	50,000			
	CP	CAFECO		03/27/06	4.400	30,000			
	DISC NOTES	FHLMC		05/17/06	4.360	50,000			
	DISC NOTES	FHLMC		05/17/06	4.360	50,000			
	DISC NOTES	FHLMC		05/17/06	4.360	50,000			
	DISC NOTES	FHLMC		05/17/06	4.360	50,000			
12/23/05	REDEMPTIONS								
	CP	GECC		12/23/05	3.570	50,000	168	833,000.00	3.681
	CP	GECC		12/23/05	3.570	50,000	168	833,000.00	3.681
	CP	GECC		12/23/05	3.570	50,000	168	833,000.00	3.681
	CP	GECC		12/23/05	3.570	50,000	168	833,000.00	3.681
	CP	GECC		12/23/05	3.570	50,000	168	833,000.00	3.681
	CP	TOYOTA		12/23/05	3.550	50,000	170	838,194.44	3.661
	CP	TOYOTA		12/23/05	3.550	50,000	170	838,194.44	3.661
12/23/05	NO PURCHASES								
12/27/05	REDEMPTIONS								
	CD	ANZ	3.700%	12/27/05	3.700	25,000	166	426,527.78	3.751

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/ MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/ DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
			<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
12/27/05 REDEMPTIONS (continued)								
	CD	ANZ	3.700%	12/27/05	3.700	50,000	166	853,055.56
	CP	CITIGROUP		12/27/05	4.270	50,000	7	41,513.89
	CP	MERRILL		12/27/05	4.250	50,000	8	47,222.22
	CP	MERRILL		12/27/05	4.250	50,000	8	47,222.22
	CP	B/A		12/27/05	3.810	50,000	119	629,708.33
	CP	B/A		12/27/05	3.810	50,000	119	629,708.33
	DISC NOTES	FHLMC		12/27/05	3.520	50,000	174	850,666.67
	DISC NOTES	FHLMC		12/27/05	3.520	50,000	174	850,666.67
12/27/05 PURCHASES								
	CD	W/F	4.330%	01/13/06	4.330	50,000		
	CD	W/F	4.330%	01/13/06	4.330	50,000		
	CP	COUNTRY		01/10/06	4.360	50,000		
	CP	COUNTRY		01/10/06	4.360	50,000		
	CP	CITIGROUP		03/01/06	4.370	50,000		
	CP	CITIGROUP		03/01/06	4.370	50,000		
	CP	TOYOTA		03/02/06	4.340	50,000		
	CP	TOYOTA		03/02/06	4.340	50,000		
	CP	TOYOTA		03/02/06	4.340	50,000		
	CP	CITIGROUP		03/03/06	4.370	50,000		
	CP	GECC		04/03/06	4.400	50,000		
	CP	GECC		04/03/06	4.400	50,000		
12/28/05 REDEMPTIONS								
	BN	B/A	3.660%	12/28/05	3.660	50,000	170	864,166.67
	BN	B/A	3.660%	12/28/05	3.660	50,000	170	864,166.67
	BN	B/A	3.660%	12/28/05	3.660	50,000	170	864,166.67
	BN	B/A	3.660%	12/28/05	3.660	50,000	170	864,166.67
	CD	TORONTO	3.655%	12/28/05	3.640	50,000	175	884,785.62
	CD	TORONTO	3.655%	12/28/05	3.640	50,000	175	884,785.62
	CD	ABN AMRO	3.645%	12/28/05	3.645	50,000	176	891,000.00
	CD	ABN AMRO	3.645%	12/28/05	3.645	50,000	176	891,000.00
	CD	CIBC	3.650%	12/28/05	3.650	50,000	176	892,222.22
	CD	CIBC	3.650%	12/28/05	3.650	50,000	176	892,222.22
	CD	CIBC	3.650%	12/28/05	3.650	50,000	176	892,222.22
	CD	CIBC	3.650%	12/28/05	3.650	50,000	176	892,222.22
	CD	BNP PARIBAS	3.665%	12/28/05	3.665	50,000	176	895,888.89
	CD	BNP PARIBAS	3.665%	12/28/05	3.665	50,000	176	895,888.89
	CD	CS/1ST BOSTON	3.665%	12/28/05	3.650	50,000	176	892,286.51
	CD	CS/1ST BOSTON	3.665%	12/28/05	3.650	50,000	176	892,286.51
	CD	CS/1ST BOSTON	3.665%	12/28/05	3.650	50,000	176	892,286.51
	CD	CS/1ST BOSTON	3.665%	12/28/05	3.650	50,000	176	892,286.51
	CD	US BANK	3.690%	12/28/05	3.690	50,000	176	902,000.00
	CD	US BANK	3.690%	12/28/05	3.690	50,000	176	902,000.00
	CD	US BANK	3.690%	12/28/05	3.690	50,000	176	902,000.00
	CD	US BANK	3.690%	12/28/05	3.690	50,000	176	902,000.00
	CD	RABO	3.615%	12/28/05	3.615	50,000	180	903,750.00
	CD	RABO	3.615%	12/28/05	3.615	50,000	180	903,750.00

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/28/05	REDEMPTIONS (continued)							
	DISC NOTES	FHLMC	12/28/05	3.550	50,000	167	823,402.78	3.660
	DISC NOTES	FHLMC	12/28/05	3.550	50,000	167	823,402.78	3.660
12/28/05	PURCHASES							
	CD	CALYON	4.435%	03/30/06	4.425	50,000		
	CD	CALYON	4.435%	03/30/06	4.425	50,000		
	CD	US BANK	4.430%	04/04/06	4.430	50,000		
	CD	US BANK	4.430%	04/04/06	4.430	50,000		
	CP	GECC		12/29/05	4.270	50,000		
	CP	GECC		12/29/05	4.270	50,000		
	CP	GECC		12/29/05	4.270	50,000		
	CP	GECC		12/29/05	4.270	50,000		
	CP	GECC		12/29/05	4.270	50,000		
	CP	GECC		12/29/05	4.270	50,000		
	CP	BEAR		02/06/06	4.310	50,000		
	CP	BEAR		02/06/06	4.310	50,000		
12/29/05	REDEMPTIONS							
	CP	GECC		12/29/05	4.270	50,000	1	5,930.56
	CP	GECC		12/29/05	4.270	50,000	1	5,930.56
	CP	GECC		12/29/05	4.270	50,000	1	5,930.56
	CP	GECC		12/29/05	4.270	50,000	1	5,930.56
	CP	GECC		12/29/05	4.270	50,000	1	5,930.56
	CP	GECC		12/29/05	4.270	50,000	1	5,930.56
	CP	CITIGROUP		12/29/05	4.270	50,000	10	59,305.56
	CP	CITIGROUP		12/29/05	4.270	50,000	10	59,305.56
	CP	CITIGROUP		12/29/05	4.270	50,000	10	59,305.56
	CP	CITIGROUP		12/29/05	4.270	50,000	10	59,305.56
12/29/05	PURCHASES							
	CD	W/F	4.380%	02/28/06	4.380	50,000		
	CD	W/F	4.380%	02/28/06	4.380	50,000		
	CP	BEAR		01/03/06	4.420	50,000		
	CP	BEAR		01/03/06	4.420	50,000		
	CP	BEAR		01/03/06	4.420	50,000		
	CP	BEAR		01/03/06	4.420	50,000		
	CP	BEAR		01/03/06	4.420	50,000		
	CP	BEAR		01/03/06	4.420	50,000		
	CP	CITIGROUP		01/27/06	4.270	50,000		
	CP	CITIGROUP		01/27/06	4.270	50,000		
	CP	CITIGROUP		01/27/06	4.270	50,000		
	CP	CITIGROUP		01/27/06	4.270	50,000		
	CP	GECC		02/01/06	4.270	50,000		
	CP	GECC		02/01/06	4.270	50,000		
	CP	GECC		02/01/06	4.270	50,000		
	CP	GECC		02/01/06	4.270	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
12/30/05	REDEMPTIONS								
	CD	CALYON	3.670%	12/30/05	3.670	50,000	178	907,305.56	3.721
	CD	CALYON	3.670%	12/30/05	3.670	50,000	178	907,305.56	3.721
	CD	CALYON	3.670%	12/30/05	3.670	50,000	178	907,305.56	3.721
	CD	CALYON	3.670%	12/30/05	3.670	50,000	178	907,305.56	3.721
12/30/05	PURCHASES								
	CD	W/F	4.250%	01/18/06	4.250	50,000			
	CD	W/F	4.250%	01/18/06	4.250	50,000			
	CD	US BANK	4.290%	01/31/06	4.290	50,000			
	CD	US BANK	4.290%	01/31/06	4.290	50,000			
	CP	LEHMAN		01/03/06	4.050	50,000			
	CP	LEHMAN		01/03/06	4.050	50,000			
	CP	LEHMAN		01/03/06	4.050	50,000			
	CP	LEHMAN		01/03/06	4.050	50,000			

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association (FNMA) , Farmers Home Administration Notes (FHA) , Student Loan Marketing Association (SLMA) , Small Business Association (SBA) , Negotiable Certificates of Deposit (CD) , Negotiable Certificates of Deposit Floating Rate (CD FR) , Export Import Notes (EXIM) , Bankers Acceptances (BA) , Commercial Paper (CP) , Government National Mortgage Association (GNMA) , Federal Home Loan Bank Notes (FHLB) , Federal Land Bank Bonds (FLB) , Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC) , Federal Farm Credit Bank Bonds (FFCB) , Federal Farm Credit Discount Notes (FFC) , Corporate Securities (CB) , US Ship Financing Bonds (TITLE XI'S) , International Bank of Redevelopment (IBRD) , Tennessee Valley Authority (TVA) , Medium Term Notes (MTN) , Real Estate Mortgage Investment Conduit (REMIC) .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALAMO</u>				
Diablo Valley Bank	10/07/05	3.670	4,500,000.00	01/06/06
<u>ALHAMBRA</u>				
Omni Bank, NA	10/07/05	3.660	4,000,000.00	01/06/06
Omni Bank, NA	11/10/05	4.010	2,000,000.00	02/09/06
Omni Bank, NA	11/18/05	4.040	4,000,000.00	02/17/06
Omni Bank, NA	12/01/05	4.000	4,000,000.00	03/02/06
Omni Bank, NA	12/09/05	4.090	6,000,000.00	03/10/06
The Bank of East Asia (USA), NA	10/13/05	3.720	3,095,000.00	01/12/06
The Bank of East Asia (USA), NA	08/11/05	3.860	3,000,000.00	02/09/06
The Bank of East Asia (USA), NA	08/17/05	3.890	6,000,000.00	02/16/06
<u>ARROYO GRANDE</u>				
Mid State Bank and Trust	07/14/05	3.510	5,000,000.00	01/12/06
Mid State Bank and Trust	08/10/05	3.860	5,000,000.00	02/08/06
Mid State Bank and Trust	09/08/05	3.700	5,000,000.00	03/09/06
Mid State Bank and Trust	10/12/05	4.040	5,000,000.00	04/12/06
Mid State Bank and Trust	11/16/05	4.380	5,000,000.00	05/17/06
Mid State Bank and Trust	12/09/05	4.370	5,000,000.00	06/09/06
<u>BREA</u>				
Pacific Western National Bank	08/03/05	3.780	4,000,000.00	02/01/06
<u>CALABASAS</u>				
First Bank of Beverly Hills, FSB	09/01/05	3.840	10,000,000.00	03/02/06
First Bank of Beverly Hills, FSB	11/03/05	4.310	10,000,000.00	05/04/06
First Bank of Beverly Hills, FSB	11/30/05	4.340	10,000,000.00	06/01/06
First Bank of Beverly Hills, FSB	12/14/05	4.320	10,000,000.00	06/14/06
<u>CAMARILLO</u>				
First California Bank	07/27/05	3.720	6,000,000.00	01/25/06
First California Bank	11/16/05	4.050	6,000,000.00	02/15/06
First California Bank	12/02/05	4.370	6,000,000.00	06/02/06
<u>CAMERON PARK</u>				
Western Sierra National Bank	07/13/05	3.480	7,000,000.00	01/11/06
Western Sierra National Bank	10/05/05	3.930	8,000,000.00	04/05/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CARLSBAD</u>				
Southwest Community Bank	11/30/05	4.000	5,000,000.00	03/01/06
Southwest Community Bank	12/08/05	4.070	5,000,000.00	03/09/06
<u>CHATSWORTH</u>				
Premier America Credit Union	10/06/05	3.730	20,000,000.00	01/05/06
Premier America Credit Union	11/04/05	3.990	20,000,000.00	02/03/06
Premier America Credit Union	12/09/05	4.100	20,000,000.00	03/10/06
<u>CHICO</u>				
Tri Counties Bank	12/15/05	3.990	20,000,000.00	03/16/06
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	10/27/05	3.960	6,000,000.00	01/26/06
EverTrust Bank	11/02/05	3.950	5,000,000.00	02/01/06
EverTrust Bank	12/09/05	4.070	6,000,000.00	03/10/06
<u>CONCORD</u>				
Cal State 9 Credit Union	08/24/05	3.880	10,000,000.00	02/23/06
<u>DUBLIN</u>				
Operating Engineers Local # 3 FCU	08/11/05	3.840	5,000,000.00	02/09/06
Operating Engineers Local # 3 FCU	10/05/05	3.930	5,000,000.00	04/05/06
Operating Engineers Local # 3 FCU	12/09/05	4.350	10,000,000.00	06/09/06
<u>EL CENTRO</u>				
Rabobank	07/08/05	3.490	20,000,000.00	01/06/06
Rabobank	10/14/05	3.800	47,500,000.00	01/13/06
Rabobank	10/21/05	3.880	32,500,000.00	01/20/06
Rabobank	11/04/05	3.980	25,000,000.00	02/03/06
Rabobank	12/01/05	4.000	25,000,000.00	03/02/06
<u>EL SEGUNDO</u>				
First Coastal Bank, NA	10/20/05	3.910	2,000,000.00	01/19/06
First Coastal Bank, NA	11/04/05	3.990	3,000,000.00	02/03/06
First Coastal Bank, NA	11/17/05	4.050	2,000,000.00	02/16/06
First Coastal Bank, NA	09/01/05	3.860	2,000,000.00	03/02/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>EL SEGUNDO (continued)</u>				
First Coastal Bank, NA	12/16/05	3.970	5,000,000.00	03/17/06
Xerox Federal Credit Union	09/14/05	3.810	7,000,000.00	03/15/06
Xerox Federal Credit Union	10/17/05	4.170	10,000,000.00	04/19/06
Xerox Federal Credit Union	11/18/05	4.390	20,000,000.00	05/19/06
Xerox Federal Credit Union	12/02/05	4.380	20,000,000.00	06/02/06
<u>FAIRFIELD</u>				
WestAmerica Bank	10/06/05	3.720	60,000,000.00	01/05/06
WestAmerica Bank	10/14/05	3.800	65,000,000.00	01/13/06
WestAmerica Bank	10/19/05	3.850	15,000,000.00	01/19/06
WestAmerica Bank	10/21/05	3.850	25,000,000.00	01/19/06
WestAmerica Bank	10/28/05	3.950	25,000,000.00	01/27/06
WestAmerica Bank	11/09/05	3.990	5,000,000.00	02/08/06
WestAmerica Bank	11/16/05	4.040	75,000,000.00	02/15/06
<u>FRESNO</u>				
United Security Bank	10/19/05	4.170	40,000,000.00	04/19/06
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	07/22/05	3.630	8,000,000.00	01/20/06
Fullerton Community Bank, FSB	08/05/05	3.800	5,000,000.00	02/03/06
Fullerton Community Bank, FSB	11/16/05	4.380	19,000,000.00	05/17/06
<u>GOLETA</u>				
Pacific Capital Bank, NA	10/06/05	3.830	2,000,000.00	02/08/06
Pacific Capital Bank, NA	09/02/05	3.700	4,500,000.00	02/08/06
Pacific Capital Bank, NA	09/23/05	3.680	5,000,000.00	02/08/06
Pacific Capital Bank, NA	08/10/05	3.840	6,000,000.00	02/08/06
Pacific Capital Bank, NA	09/14/05	3.670	7,000,000.00	02/08/06
Pacific Capital Bank, NA	08/12/05	3.830	72,000,000.00	02/10/06
Pacific Capital Bank, NA	12/15/05	3.970	10,000,000.00	03/09/06
Pacific Capital Bank, NA	09/08/05	3.660	30,000,000.00	03/09/06
Pacific Capital Bank, NA	09/30/05	3.910	78,000,000.00	03/30/06
Pacific Capital Bank, NA	12/07/05	4.350	85,000,000.00	06/07/06
<u>GRANADA HILLS</u>				
First State Bank of California	07/20/05	3.560	3,000,000.00	01/19/06
First State Bank of California	12/01/05	4.000	7,000,000.00	03/02/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>GRANADA HILLS (continued)</u>				
First State Bank of California	12/16/05	3.960	2,000,000.00	03/17/06
<u>HAWTHORNE</u>				
Western Federal Credit Union	10/21/05	3.890	30,000,000.00	01/20/06
<u>IRVINE</u>				
CommerceWest Bank, NA	09/30/05	3.540	5,000,000.00	01/06/06
CommerceWest Bank, NA	11/17/05	4.360	500,000.00	05/18/06
Commercial Capital Bank	09/30/05	3.530	10,000,000.00	01/06/06
Commercial Capital Bank	10/07/05	3.660	60,000,000.00	01/06/06
Commercial Capital Bank	10/14/05	3.790	105,000,000.00	01/13/06
Commercial Capital Bank	11/16/05	4.020	115,000,000.00	02/15/06
Commercial Capital Bank	12/15/05	3.990	50,000,000.00	03/16/06
<u>LA JOLLA</u>				
Silvergate Bank	12/09/05	4.090	5,000,000.00	03/10/06
<u>LIVERMORE</u>				
Valley Community Bank	09/16/05	3.780	6,000,000.00	03/17/06
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	07/07/05	3.440	25,000,000.00	01/05/06
Farmers & Merchants Bk Cen CA	12/15/05	3.990	10,000,000.00	03/16/06
<u>LOS ANGELES</u>				
1st Century Bank, NA	09/28/05	3.550	10,000,000.00	01/05/06
1st Century Bank, NA	12/15/05	4.000	10,000,000.00	03/16/06
Broadway Federal Bank, FSB	07/08/05	3.500	2,500,000.00	01/06/06
Broadway Federal Bank, FSB	09/09/05	3.720	3,000,000.00	03/10/06
Cathay Bank	10/06/05	4.060	38,000,000.00	04/06/06
Cathay Bank	10/20/05	4.200	25,000,000.00	04/20/06
Cathay Bank	11/09/05	4.310	25,000,000.00	05/10/06
Cathay Bank	11/17/05	4.380	15,000,000.00	05/17/06
Cathay Bank	11/16/05	4.380	25,000,000.00	05/17/06
Cathay Bank	11/30/05	4.340	42,000,000.00	06/01/06
Cathay Bank	12/08/05	4.380	55,000,000.00	06/08/06
Cathay Bank	12/15/05	4.380	25,000,000.00	06/15/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Center Bank	07/21/05	3.580	15,000,000.00	01/19/06
Center Bank	09/14/05	3.790	20,000,000.00	03/15/06
Center Bank	09/21/05	3.850	20,000,000.00	03/22/06
Center Bank	12/21/05	4.360	25,000,000.00	06/21/06
CHB America Bank	10/13/05	4.030	4,300,000.00	04/13/06
Citibank (West), FSB	10/06/05	3.730	150,000,000.00	01/05/06
Citibank (West), FSB	10/13/05	4.060	100,000,000.00	04/13/06
Citibank (West), FSB	10/19/05	4.190	100,000,000.00	04/19/06
Citibank (West), FSB	10/26/05	4.240	50,000,000.00	04/26/06
Commonwealth Business Bank	10/07/05	3.690	5,000,000.00	01/06/06
Eastern International Bank	11/02/05	4.260	900,000.00	05/03/06
Eastern International Bank	12/08/05	4.360	1,000,000.00	06/08/06
Far East National Bank	11/02/05	3.990	25,000,000.00	02/01/06
Far East National Bank	11/09/05	4.010	25,000,000.00	02/08/06
First Standard Bank	12/27/05	4.060	5,000,000.00	03/27/06
Hanmi Bank	10/13/05	3.700	10,000,000.00	01/12/06
Hanmi Bank	07/14/05	3.490	25,000,000.00	01/12/06
Hanmi Bank	07/29/05	3.730	10,000,000.00	01/27/06
Hanmi Bank	11/03/05	4.000	25,000,000.00	02/02/06
Hanmi Bank	08/04/05	3.750	40,000,000.00	02/02/06
Hanmi Bank	09/01/05	3.820	20,000,000.00	03/02/06
Hanmi Bank	12/01/05	4.030	25,000,000.00	03/02/06
Hanmi Bank	09/14/05	3.770	20,000,000.00	03/15/06
Hanmi Bank	12/14/05	3.940	25,000,000.00	03/15/06
Manufacturer's Bank	10/21/05	3.880	25,000,000.00	01/20/06
Manufacturer's Bank	08/18/05	3.850	25,000,000.00	02/16/06
Manufacturer's Bank	12/21/05	4.010	25,000,000.00	03/22/06
Mellon First Business Bank, NA	10/14/05	3.800	75,000,000.00	01/13/06
Mellon First Business Bank, NA	12/15/05	3.990	50,000,000.00	03/16/06
Mirae Bank	08/05/05	3.780	3,000,000.00	02/03/06
Mirae Bank	08/24/05	3.880	2,500,000.00	02/23/06
Mirae Bank	09/22/05	3.860	2,500,000.00	03/23/06
Mirae Bank	10/14/05	4.080	4,000,000.00	04/14/06
Mirae Bank	11/23/05	4.310	3,000,000.00	05/24/06
Nara Bank, NA	10/20/05	3.900	25,000,000.00	01/19/06
Nara Bank, NA	08/03/05	3.780	20,000,000.00	02/01/06
Nara Bank, NA	11/10/05	4.010	5,000,000.00	02/09/06
Nara Bank, NA	11/17/05	4.040	10,000,000.00	02/16/06
One United Bank	07/14/05	3.530	5,000,000.00	01/12/06
One United Bank	07/14/05	3.530	5,000,000.00	01/12/06
One United Bank	12/07/05	4.080	10,000,000.00	03/08/06
One United Bank	09/22/05	3.890	5,000,000.00	03/23/06
Preferred Bank	11/04/05	3.960	4,000,000.00	02/03/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Preferred Bank	12/15/05	3.970	10,000,000.00	03/16/06
Preferred Bank	12/15/05	3.970	51,000,000.00	03/16/06
Saehan Bank	08/19/05	3.870	16,000,000.00	02/17/06
State Bank of India (California)	10/27/05	3.990	3,000,000.00	01/26/06
State Bank of India (California)	08/18/05	3.870	2,000,000.00	02/16/06
State Bank of India (California)	10/06/05	4.070	3,000,000.00	04/06/06
Wilshire State Bank	10/14/05	3.780	19,000,000.00	01/13/06
Wilshire State Bank	11/10/05	3.990	8,000,000.00	02/09/06
Wilshire State Bank	11/30/05	3.980	58,000,000.00	03/01/06
Wilshire State Bank	12/16/05	3.970	3,000,000.00	03/16/06
Wilshire State Bank	12/15/05	3.970	10,000,000.00	03/16/06
Wilshire State Bank	12/16/05	3.970	23,000,000.00	03/16/06
<u>MERCED</u>				
County Bank	10/14/05	3.800	10,000,000.00	01/13/06
County Bank	12/02/05	4.020	5,000,000.00	03/03/06
County Bank	12/08/05	4.070	10,000,000.00	03/09/06
<u>NATIONAL CITY</u>				
Neighborhood National Bank	07/22/05	3.640	2,000,000.00	01/20/06
Neighborhood National Bank	08/03/05	3.790	2,000,000.00	02/01/06
<u>NEWPORT BEACH</u>				
Independence Bank	09/23/05	3.510	1,000,000.00	01/05/06
Independence Bank	09/23/05	3.510	1,500,000.00	01/05/06
Orange County Business Bank, NA	09/28/05	3.500	8,000,000.00	01/05/06
Orange County Business Bank, NA	10/13/05	3.680	4,000,000.00	01/12/06
Orange County Business Bank, NA	10/27/05	3.940	4,000,000.00	01/26/06
Orange County Business Bank, NA	11/16/05	4.000	4,000,000.00	02/15/06
Orange County Business Bank, NA	12/21/05	3.970	4,000,000.00	03/22/06
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	10/14/05	3.810	5,000,000.00	01/13/06
SAFE Credit Union	11/10/05	4.020	20,000,000.00	02/09/06
<u>OAKDALE</u>				
Oak Valley Community Bank	10/14/05	3.800	2,500,000.00	01/13/06
Oak Valley Community Bank	12/15/05	3.990	3,500,000.00	03/16/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>OAKLAND</u>				
Metropolitan Bank	07/22/05	3.630	1,000,000.00	01/20/06
Metropolitan Bank	07/28/05	3.720	1,500,000.00	01/26/06
Metropolitan Bank	08/25/05	3.850	1,000,000.00	02/23/06
Metropolitan Bank	08/25/05	3.850	1,000,000.00	02/23/06
Metropolitan Bank	09/21/05	3.850	2,000,000.00	03/22/06
Metropolitan Bank	12/01/05	4.340	1,500,000.00	06/01/06
<u>ONTARIO</u>				
Citizens Business Bank	09/30/05	3.530	25,000,000.00	01/06/06
Citizens Business Bank	11/04/05	3.980	30,000,000.00	02/03/06
Citizens Business Bank	08/18/05	3.850	30,000,000.00	02/16/06
Citizens Business Bank	09/02/05	3.790	25,000,000.00	03/03/06
Citizens Business Bank	12/16/05	3.960	30,000,000.00	03/17/06
<u>PALO ALTO</u>				
Greater Bay Bank, NA	07/13/05	3.500	15,000,000.00	01/11/06
Greater Bay Bank, NA	07/13/05	3.500	25,000,000.00	01/11/06
Greater Bay Bank, NA	08/31/05	3.880	25,000,000.00	03/01/06
Greater Bay Bank, NA	09/08/05	3.700	20,000,000.00	03/09/06
Greater Bay Bank, NA	09/08/05	3.700	25,500,000.00	03/09/06
Greater Bay Bank, NA	10/19/05	4.180	50,000,000.00	04/19/06
Greater Bay Bank, NA	11/10/05	4.340	25,000,000.00	05/11/06
Greater Bay Bank, NA	11/10/05	4.340	25,000,000.00	05/11/06
Greater Bay Bank, NA	11/16/05	4.380	33,500,000.00	05/17/06
Greater Bay Bank, NA	11/23/05	4.330	25,000,000.00	05/24/06
Greater Bay Bank, NA	12/01/05	4.340	25,000,000.00	06/01/06
Greater Bay Bank, NA	11/30/05	4.340	30,000,000.00	06/01/06
Greater Bay Bank, NA	12/08/05	4.370	22,000,000.00	06/07/06
Greater Bay Bank, NA	12/07/05	4.370	24,000,000.00	06/07/06
Greater Bay Bank, NA	12/14/05	4.320	30,000,000.00	06/14/06
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	08/05/05	3.800	2,000,000.00	02/03/06
Malaga Bank, FSB	08/19/05	3.870	10,000,000.00	02/17/06
Malaga Bank, FSB	09/02/05	3.790	4,000,000.00	03/03/06
Malaga Bank, FSB	12/14/05	3.960	9,000,000.00	03/15/06
Malaga Bank, FSB	10/06/05	4.060	5,000,000.00	04/06/06
Malaga Bank, FSB	11/09/05	4.310	7,000,000.00	05/10/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA</u>				
Community Bank	07/08/05	3.500	10,000,000.00	01/06/06
Community Bank	10/12/05	3.700	15,000,000.00	01/11/06
Community Bank	08/03/05	3.790	25,000,000.00	02/01/06
Community Bank	11/03/05	4.030	15,000,000.00	02/02/06
Community Bank	12/14/05	3.970	10,000,000.00	03/15/06
Community Bank	09/14/05	3.800	10,000,000.00	03/15/06
Community Bank	10/06/05	4.070	10,000,000.00	04/06/06
Wescom Credit Union	10/03/05	3.560	25,000,000.00	01/05/06
Wescom Credit Union	07/13/05	3.520	25,000,000.00	01/11/06
Wescom Credit Union	07/13/05	3.520	40,000,000.00	01/11/06
Wescom Credit Union	10/27/05	4.000	25,000,000.00	01/26/06
Wescom Credit Union	11/17/05	4.060	35,000,000.00	02/16/06
Wescom Credit Union	09/16/05	3.800	15,000,000.00	03/17/06
Wescom Credit Union	12/21/05	4.030	50,000,000.00	03/22/06
<u>PLACERVILLE</u>				
El Dorado Savings Bank	12/21/05	3.990	10,000,000.00	03/22/06
El Dorado Savings Bank	04/29/05	3.390	5,000,000.00	04/28/06
<u>POMONA</u>				
PFF Bank and Trust	07/21/05	3.580	20,000,000.00	01/19/06
PFF Bank and Trust	08/26/05	3.850	20,000,000.00	02/24/06
PFF Bank and Trust	09/02/05	3.790	20,000,000.00	03/03/06
PFF Bank and Trust	11/03/05	4.310	20,000,000.00	05/04/06
PFF Bank and Trust	12/07/05	4.370	20,000,000.00	06/07/06
<u>PORTERVILLE</u>				
Bank of the Sierra	10/20/05	3.900	10,000,000.00	01/19/06
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	11/03/05	3.970	20,000,000.00	02/01/06
La Jolla Bank, FSB	11/02/05	3.970	25,000,000.00	02/01/06
La Jolla Bank, FSB	11/10/05	4.010	15,000,000.00	02/09/06
La Jolla Bank, FSB	11/16/05	4.040	25,000,000.00	02/15/06
La Jolla Bank, FSB	09/01/05	3.840	10,000,000.00	03/02/06
La Jolla Bank, FSB	12/01/05	4.000	35,000,000.00	03/02/06
La Jolla Bank, FSB	12/15/05	3.990	10,000,000.00	03/16/06
La Jolla Bank, FSB	12/16/05	3.990	5,000,000.00	03/17/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>REDWOOD CITY</u>				
Provident Central Credit Union	10/27/05	4.250	20,000,000.00	04/27/06
Provident Central Credit Union	12/01/05	4.340	20,000,000.00	06/01/06
<u>RICHMOND</u>				
The Mechanics Bank	07/08/05	3.500	10,000,000.00	01/06/06
The Mechanics Bank	07/27/05	3.720	20,000,000.00	01/25/06
The Mechanics Bank	08/04/05	3.780	10,000,000.00	02/02/06
The Mechanics Bank	03/03/05	3.250	10,000,000.00	03/03/06
The Mechanics Bank	09/14/05	3.770	10,000,000.00	03/15/06
The Mechanics Bank	04/01/05	3.490	10,000,000.00	04/05/06
The Mechanics Bank	10/14/05	4.110	10,000,000.00	04/14/06
The Mechanics Bank	10/20/05	4.210	10,000,000.00	04/20/06
The Mechanics Bank	10/28/05	4.270	10,000,000.00	04/28/06
The Mechanics Bank	11/04/05	4.300	10,000,000.00	05/05/06
The Mechanics Bank	12/08/05	4.390	10,000,000.00	06/08/06
<u>RIVERSIDE</u>				
Provident Savings Bank	10/06/05	3.720	25,000,000.00	01/05/06
Provident Savings Bank	08/03/05	3.780	25,000,000.00	02/01/06
Provident Savings Bank	08/18/05	3.850	25,000,000.00	02/16/06
Provident Savings Bank	09/22/05	3.880	25,000,000.00	03/23/06
<u>ROCKLIN</u>				
Five Star Bank	09/28/05	3.500	12,000,000.00	01/05/06
Five Star Bank	10/26/05	3.900	2,000,000.00	01/25/06
Five Star Bank	08/12/05	3.830	3,000,000.00	02/10/06
Five Star Bank	09/15/05	3.740	3,000,000.00	03/16/06
<u>SACRAMENTO</u>				
American River Bank	07/08/05	3.490	1,000,000.00	01/06/06
American River Bank	07/28/05	3.720	1,500,000.00	01/26/06
American River Bank	08/26/05	3.850	2,000,000.00	02/24/06
American River Bank	09/08/05	3.700	1,000,000.00	03/09/06
American River Bank	09/15/05	3.780	1,250,000.00	03/16/06
American River Bank	09/22/05	3.880	2,000,000.00	03/23/06
American River Bank	10/05/05	3.950	1,500,000.00	04/05/06
American River Bank	12/15/05	4.380	1,250,000.00	06/15/06
Bank of Sacramento	11/09/05	3.990	1,500,000.00	02/08/06
Bank of Sacramento	11/30/05	4.000	2,000,000.00	03/01/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO (continued)</u>				
Merchants National Bank of Sacramento	07/21/05	3.580	2,000,000.00	01/19/06
Merchants National Bank of Sacramento	10/12/05	4.040	2,000,000.00	04/12/06
Merchants National Bank of Sacramento	12/21/05	4.380	2,000,000.00	06/21/06
River City Bank	07/29/05	3.750	3,000,000.00	01/27/06
River City Bank	10/05/05	3.930	2,000,000.00	04/05/06
River City Bank	11/23/05	4.310	2,000,000.00	05/24/06
The Golden One Credit Union	11/30/05	4.000	25,000,000.00	03/01/06
The Golden One Credit Union	12/21/05	4.010	25,000,000.00	03/22/06
U.S. Bank, NA	07/07/05	3.440	100,000,000.00	01/05/06
U.S. Bank, NA	11/02/05	3.970	75,000,000.00	02/01/06
U.S. Bank, NA	08/11/05	3.860	100,000,000.00	02/09/06
U.S. Bank, NA	11/18/05	4.040	100,000,000.00	02/17/06
U.S. Bank, NA	11/23/05	4.060	25,000,000.00	02/23/06
Union Bank of California, NA	07/15/05	3.530	175,000,000.00	01/13/06
Union Bank of California, NA	08/04/05	3.770	150,000,000.00	02/02/06
Union Bank of California, NA	12/15/05	4.380	150,000,000.00	06/15/06
<u>SAN DIEGO</u>				
First Future Credit Union	09/02/05	3.790	5,000,000.00	03/03/06
First Future Credit Union	09/02/05	3.790	15,000,000.00	03/03/06
First Future Credit Union	09/14/05	3.790	8,000,000.00	03/15/06
First Future Credit Union	11/23/05	4.330	15,000,000.00	05/24/06
First United Bank	08/12/05	3.850	1,000,000.00	02/10/06
First United Bank	10/13/05	4.030	2,000,000.00	04/13/06
Mission Federal Credit Union	08/31/05	3.890	10,000,000.00	03/01/06
Mission Federal Credit Union	10/13/05	4.080	10,000,000.00	04/13/06
<u>SAN FRANCISCO</u>				
America California Bank	07/07/05	3.420	6,000,000.00	01/05/06
America California Bank	09/02/05	3.770	2,000,000.00	03/03/06
Oceanic Bank	09/13/05	3.800	4,000,000.00	09/13/06
Trans Pacific National Bank	10/12/05	3.700	1,000,000.00	01/11/06
Trans Pacific National Bank	08/04/05	3.780	1,000,000.00	02/02/06
Trans Pacific National Bank	11/30/05	4.010	1,000,000.00	03/01/06
Trans Pacific National Bank	12/16/05	3.970	1,000,000.00	03/17/06
Trans Pacific National Bank	09/22/05	3.860	1,000,000.00	03/23/06
United Commercial Bank	07/14/05	3.510	55,000,000.00	01/12/06
United Commercial Bank	10/13/05	3.720	90,000,000.00	01/12/06
United Commercial Bank	10/26/05	3.940	40,000,000.00	01/25/06
United Commercial Bank	11/23/05	4.060	20,000,000.00	02/23/06
United Commercial Bank	11/30/05	4.000	50,000,000.00	03/01/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO (continued)</u>				
United Commercial Bank	12/16/05	3.960	65,000,000.00	03/17/06
United Commercial Bank	12/02/05	4.360	25,000,000.00	06/02/06
United Commercial Bank	12/09/05	4.370	25,000,000.00	06/09/06
<u>SAN JOSE</u>				
Comerica Bank	08/12/05	3.870	25,000,000.00	02/10/06
Comerica Bank	10/07/05	4.040	50,000,000.00	04/07/06
Comerica Bank	10/26/05	4.230	25,000,000.00	04/26/06
Meriwest Credit Union	07/21/05	3.600	5,000,000.00	01/19/06
Meriwest Credit Union	09/14/05	3.800	5,000,000.00	03/15/06
Meriwest Credit Union	10/12/05	4.050	10,000,000.00	04/12/06
Santa Clara Co. Federal Credit Union	08/05/05	3.820	7,500,000.00	02/03/06
Santa Clara Co. Federal Credit Union	08/19/05	3.890	5,000,000.00	02/17/06
Santa Clara Co. Federal Credit Union	11/04/05	4.300	2,500,000.00	05/05/06
<u>SAN LUIS OBISPO</u>				
Mission Community Bank	09/01/05	3.840	1,000,000.00	03/02/06
Mission Community Bank	10/05/05	3.950	2,500,000.00	04/05/06
Mission Community Bank	10/26/05	4.240	2,500,000.00	04/26/06
Mission Community Bank	12/08/05	4.390	1,000,000.00	06/08/06
San Luis Trust Bank	10/19/05	4.140	1,700,000.00	04/19/06
<u>SAN MARINO</u>				
East West Bank	07/08/05	3.490	50,000,000.00	01/06/06
East West Bank	10/12/05	3.690	42,000,000.00	01/11/06
East West Bank	11/04/05	3.980	35,000,000.00	02/03/06
East West Bank	11/09/05	3.990	25,000,000.00	02/08/06
East West Bank	11/10/05	3.990	25,000,000.00	02/08/06
East West Bank	11/17/05	4.040	38,000,000.00	02/16/06
East West Bank	12/15/05	3.960	25,000,000.00	03/15/06
East West Bank	12/14/05	3.960	25,000,000.00	03/15/06
East West Bank	11/23/05	4.330	25,000,000.00	05/24/06
East West Bank	12/09/05	4.380	85,000,000.00	06/09/06
<u>SANTA ROSA</u>				
Summit State Bank	07/29/05	3.750	4,000,000.00	01/27/06
Summit State Bank	12/16/05	3.960	6,000,000.00	03/17/06
Summit State Bank	12/21/05	4.350	6,000,000.00	06/16/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SONORA</u>				
Central California Bank	09/23/05	3.830	5,000,000.00	03/24/06
<u>STOCKTON</u>				
Pacific State Bank	07/07/05	3.420	1,000,000.00	01/05/06
Pacific State Bank	10/05/05	3.930	1,000,000.00	04/05/06
Pacific State Bank	11/10/05	4.320	5,000,000.00	05/11/06
Washington Mutual Bank, FA	07/21/05	3.590	75,000,000.00	01/19/06
Washington Mutual Bank, FA	08/19/05	3.880	60,000,000.00	02/17/06
Washington Mutual Bank, FA	12/14/05	4.330	45,000,000.00	06/14/06
<u>TORRANCE</u>				
Chinatrust Bank (USA)	10/14/05	3.810	40,000,000.00	01/13/06
Chinatrust Bank (USA)	10/21/05	3.890	30,000,000.00	01/20/06
Chinatrust Bank (USA)	11/10/05	4.020	20,000,000.00	02/09/06
Chinatrust Bank (USA)	12/09/05	4.100	35,000,000.00	03/10/06
<u>TRACY</u>				
Service 1st Bank	12/15/05	4.380	2,000,000.00	06/15/06
<u>VACAVILLE</u>				
Travis Credit Union	11/30/05	4.340	40,000,000.00	06/01/06
<u>WALNUT CREEK</u>				
Bank of the West	10/14/05	3.800	134,000,000.00	01/13/06
Bank of the West	10/28/05	3.950	176,500,000.00	01/27/06
Bank of the West	11/18/05	4.040	242,000,000.00	02/17/06
Bank of the West	12/15/05	3.990	82,000,000.00	03/16/06
<u>WHITTIER</u>				
Banco Popular North America	10/13/05	3.740	24,000,000.00	01/12/06
Banco Popular North America	10/28/05	3.970	16,000,000.00	01/27/06
Banco Popular North America	11/16/05	4.060	25,000,000.00	02/15/06
TOTAL TIME DEPOSITS DECEMBER 2005			7,638,995,000.00	

BANK DEMAND DEPOSITS
December 2005
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 512,760	\$ 3,200,179
2	652,711	2,495,988
3	652,711	2,495,988
4	652,711	2,495,988
5	651,561	2,228,544
6	422,523	2,337,473
7	338,251	2,370,142
8	759,112	2,514,675
9	386,752	2,392,679
10	386,752	2,392,679
11	386,752	2,392,679
12	342,537	2,116,847
13	438,131	2,077,490
14	525,655	1,967,973
15	818,041	2,456,886
16	746,070	2,796,094
17	746,070	2,796,094
18	746,070	2,796,094
19	637,543	2,676,392
20	615,192	2,236,472
21	275,196	2,145,762
22	115,995	2,042,040
23	524,188	2,274,331
24	524,188	2,274,331
25	524,188	2,274,331
26	524,188	2,274,331
27	702,019	2,003,493
28	953,447	2,605,273
29	890,978	2,648,197
30	963,231	3,687,309
31	963,231	3,691,704
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AVERAGE DOLLAR DAYS	\$ 592,863	<u>a/</u>

a/ The prescribed bank balance for December was \$468,928. This consisted of \$323,120 in compensating balances for services, balances for uncollected funds of \$143,457 and a deduction of \$-2,349 for December delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1678

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on December 21, 2005, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand
bank accounts as Compensating Balance for Services \$ 323,120,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	12/19/05	12/23/05	\$ 1,168,100,000	\$ 47,626,105,000	\$ 7,633,995,000	\$ 55,260,100,000
(2)	12/26/05	12/30/05	\$ 982,000,000	\$ 48,608,105,000	\$ 7,633,995,000	\$ 56,242,100,000
(3)	01/02/06	01/06/06	\$ (730,400,000)	\$ 47,877,705,000	\$ 7,633,995,000	\$ 55,511,700,000
(4)	01/09/06	01/13/06	\$ 486,400,000	\$ 48,364,105,000	\$ 7,633,995,000	\$ 55,998,100,000
(5)	01/16/06	01/20/06	\$ 1,190,900,000	\$ 49,555,005,000	\$ 7,633,995,000	\$ 57,189,000,000
(6)	01/23/06	01/27/06	\$ 748,700,000	\$ 50,303,705,000	\$ 7,633,995,000	\$ 57,937,700,000
(7)	01/30/06	02/03/06	\$ (216,300,000)	\$ 50,087,405,000	\$ 7,633,995,000	\$ 57,721,400,000
(8)	02/06/06	02/10/06	\$ (195,500,000)	\$ 49,891,905,000	\$ 7,633,995,000	\$ 57,525,900,000
(9)	02/13/06	02/17/06	\$ 989,900,000	\$ 50,881,805,000	\$ 7,633,995,000	\$ 58,515,800,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 323,120,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO and SCO
Chairperson

Member

Dated: December 21, 2005

* Government Code

Member